



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 22/01/2013

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 18/03/2013	Foreign Exchange Future			8.91300	8.91300	8.93600	8.93600		12.24	158,446,401.00	17,777	313,995.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	532.76040	0.53276	555.08950	0.55509	532.760	12.05	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	19.76040	0.01976	19.08950	0.01909	19.760	12.05	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	327.84120	0.32784	348.27580	0.34828	327.841	12.05	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	64.84120	0.06484	62.27580	0.06228	64.841	12.05	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	817.78720	0.81779	840.65400	0.84065	817.787	13.00	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	4.78720	0.00479	4.65400	0.00465	4.787	13.00	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	625.53980	0.62554	648.14550	0.64815	625.540	12.37	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	12.53980	0.01254	12.14550	0.01215	12.540	12.37	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Call	247.43030	0.24743	0.00000	0.00000	247.430	12.14	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	104.43030	0.10443	0.00000	0.00000	104.430	12.14	1,044,303.00	10,000	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	445.08440	0.44508	466.90600	0.46691	445.084	11.94	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	32.08440	0.03208	30.90600	0.03091	32.084	11.94	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	365.01540	0.36502	385.99480	0.38599	365.015	12.01	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	52.01540	0.05202	49.99480	0.04999	52.015	12.01	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	175.41550	0.17542	191.90100	0.19190	175.415	12.24	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	162.41550	0.16242	155.90100	0.15590	162.415	12.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	292.77260		0.29277	312.57670	0.31258	292.773	12.09	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	79.77260		0.07977	76.57670	0.07658	79.773	12.09	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	259.92640		0.25993	279.01530	0.27902	259.926	12.13	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	96.92640		0.09693	93.01530	0.09302	96.926	12.13	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	105.50600		0.10551	117.74950	0.11775	105.506	13.20	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	292.50600		0.29251	281.74950	0.28175	292.506	13.20	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	229.38870		0.22939	247.68250	0.24768	229.389	12.17	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	116.38870		0.11639	111.68250	0.11168	116.389	12.17	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	201.21220		0.20121	218.63480	0.21863	201.212	12.20	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	138.21220		0.13821	132.63480	0.13263	138.212	12.20	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	59.87950		0.05988	68.13400	0.06813	59.879	14.26	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	466.87950		0.46688	452.13400	0.45213	466.879	14.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	136.33190		0.13633	150.67190	0.15067	136.332	12.72	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	223.33190		0.22333	214.67190	0.21467	223.332	12.72	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	129.55180		0.12955	0.00000	0.00000	129.552	12.82	1,295,518.00	10,000	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	236.55180		0.23655	0.00000	0.00000	236.552	12.82	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	43.88630		0.04389	50.34760	0.05035	43.886	14.97	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	580.88630		0.58089	564.34760	0.56435	580.886	14.97	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	71.66380		0.07166	81.07080	0.08107	71.664	13.92	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	408.66380		0.40866	395.07080	0.39507	408.664	13.92	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	63.02630		0.06303	71.59740	0.07160	63.026	14.16	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	450.02630		0.45003	435.59740	0.43560	450.026	14.16	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	31.38090		0.03138	36.25320	0.03625	31.381	15.84	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	718.38090		0.71838	700.25320	0.70025	718.381	15.84	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	55.46570		0.05547	63.25980	0.06326	55.466	14.40	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	492.46570		0.49247	477.25980	0.47726	492.466	14.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	48.14880		0.04815	55.11500	0.05511	48.149	14.74	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	545.14880		0.54515	529.11500	0.52911	545.149	14.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	5.43250	0.00543	6.43820	0.00644	5.433	20.92	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,642.43250	1.64243	1,620.43820	1.62044	1,642.433	20.92	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	39.15750	0.03916	45.03790	0.04504	39.158	15.26	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	626.15750	0.62616	609.03790	0.60904	626.158	15.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	35.01480	0.03501	40.36710	0.04037	35.015	15.55	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	672.01480	0.67201	654.36710	0.65437	672.015	15.55	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	2.25820	0.00226	2.94930	0.00295	2.258	22.46	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,089.25820	2.08926	2,066.94930	2.06695	2,089.258	22.46	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	13.84090	0.01384	16.21420	0.01621	13.841	18.04	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,100.84090	1.10084	1,080.21420	1.08021	1,100.841	18.04	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	9.56590	0.00957	11.26940	0.01127	9.566	19.08	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,296.56590	1.29657	1,275.26940	1.27527	1,296.566	19.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	965.39580	0.96540	988.33590	0.98834	965.396	13.60	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	2.39580	0.00240	2.33590	0.00234	2.396	13.60	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	915.88800	0.91589	938.81030	0.93881	915.888	13.31	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	2.88800	0.00289	2.81030	0.00281	2.888	13.31	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	3.13940	0.00314	3.90150	0.00390	3.139	22.08	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,940.13940	1.94014	1,917.90150	1.91790	1,940.139	22.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,014.99100	1.01499	1,037.94490	1.03794	1,014.991	13.90	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	1.99100	0.00199	1.94490	0.00194	1.991	13.90	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.01820	9.01820	9.04150	9.04150		13.54	9,243,655.00	1,025	60,818.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	313.78750	0.31379	332.52100	0.33252	313.788	13.54	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	295.58750	0.29559	291.02100	0.29102	295.588	13.54	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	212.79560	0.21280	227.25550	0.22726	212.796	14.65	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	494.59560	0.49460	485.75550	0.48576	494.596	14.65	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	130.94790	0.13095	141.44940	0.14145	130.948	16.19	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	812.74790	0.81275	799.94940	0.79995	812.748	16.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	110.67260	0.11067	119.94240	0.11994	110.673	16.78	0.00	0	500.00

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	9.85	Put	942.47260		0.94247	928.44240	0.92844	942.473	16.78	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	435.77340		0.43577	455.15480	0.45515	435.773	13.00	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	177.57340		0.17757	173.65480	0.17365	177.573	13.00	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	441.57360		0.44157	460.97870	0.46098	441.574	12.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	173.37360		0.17337	169.47870	0.16948	173.374	12.98	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	94.14260		0.09414	102.37420	0.10237	94.143	17.36	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	1,075.94260		1.07594	1,060.87420	1.06087	1,075.943	17.36	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	187.47170		0.18747	200.98000	0.20098	187.472	15.02	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	569.27170		0.56927	559.48000	0.55948	569.272	15.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	608.31990		0.60832	630.98380	0.63098	608.320	12.58	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	90.11990		0.09012	89.48380	0.08948	90.120	12.58	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	447.43040		0.44743	466.86120	0.46686	447.430	12.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	169.23040		0.16923	165.36120	0.16536	169.230	12.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.12990		9.12990	9.15360	9.15360		14.51	0.00	0	23,306.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	266.82700		0.26683	278.61920	0.27862	266.827	16.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	796.92700		0.79693	785.01920	0.78502	796.927	16.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	175.32930		0.17533	183.93820	0.18394	175.329	17.85	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,245.42930		1.24543	1,230.33820	1.23034	1,245.429	17.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	271.27590		0.27128	283.20750	0.28321	271.276	16.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	781.37590		0.78138	769.60750	0.76961	781.376	16.06	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	269.04110		0.26904	280.90150	0.28090	269.041	16.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	789.14110		0.78914	777.30150	0.77730	789.141	16.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	348.04170		0.34804	362.14460	0.36214	348.042	15.14	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	568.14170		0.56814	558.54460	0.55854	568.142	15.14	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	333.08370		0.33308	346.79110	0.34679	333.084	15.30	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	603.18370		0.60318	593.19110	0.59319	603.184	15.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	220.12230		0.22012	230.37170	0.23037	220.122	16.90	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	990.22230		0.99022	976.77170	0.97677	990.222	16.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	603.19890		0.60320	622.03120	0.62203	603.199	13.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	223.29890		0.22330	218.43120	0.21843	223.299	13.36	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.23470		9.23470	9.25840	9.25840		15.14	10,619,905.00	1,150	6,752.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	620.70950		0.62071	637.27020	0.63727	620.709	14.42	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	386.00950		0.38601	378.87020	0.37887	386.009	14.42	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	266.25710		0.26626	275.16280	0.27516	266.257	17.97	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,301.55710		1.30156	1,286.76280	1.28676	1,301.557	17.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	654.22480		0.65422	671.29970	0.67130	654.225	14.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	347.42480		0.34742	340.79970	0.34080	347.425	14.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	630.77890		0.63078	647.49500	0.64749	630.779	14.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	373.97890		0.37398	366.99500	0.36700	373.979	14.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	667.71960		0.66772	684.99430	0.68499	667.720	14.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	333.01960		0.33302	326.59430	0.32659	333.020	14.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	608.25270		0.60825	624.61420	0.62461	608.253	14.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	401.45270		0.40145	394.11420	0.39411	401.453	14.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	382.38090		0.38238	394.24640	0.39425	382.381	16.36	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	837.68090		0.83768	825.84640	0.82585	837.681	16.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,313.46140		1.31346	1,335.41410	1.33541	1,313.461	13.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	78.76140		0.07876	77.01410	0.07701	78.761	13.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	748.38940		0.74839	766.72030	0.76672	748.389	13.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	263.68940		0.26369	258.32030	0.25832	263.689	13.79	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.42100		9.42100	9.44780	9.44780		15.52	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,219.78060		1.21978	1,229.59330	1.22959	1,219.781	14.24	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	348.78060		0.34878	331.79330	0.33179	348.781	14.24	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	744.00930		0.74401	746.36950	0.74637	744.009	15.96	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	923.00930		0.92301	898.56950	0.89857	923.009	15.96	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,618.24540		1.61825	1,634.95420	1.63495	1,618.245	14.42	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	197.24540		0.19725	187.15420	0.18715	197.245	14.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,282.65720		1.28266	1,296.30140	1.29630	1,282.657	14.15	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	311.65720		0.31166	298.50140	0.29850	311.657	14.15	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,250.90640		1.25091	1,261.05380	1.26105	1,250.906	14.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	329.90640		0.32991	313.25380	0.31325	329.906	14.20	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.10980		10.10980	10.15620	10.15620		17.38	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,562.59870		1.56260	1,581.01700	1.58102	1,562.599	15.53	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	602.79870		0.60280	574.81700	0.57482	602.799	15.53	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,539.26390		1.53926	1,557.44600	1.55745	1,539.264	15.63	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	629.46390		0.62946	601.24600	0.60125	629.464	15.63	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,516.46340		1.51646	1,534.43900	1.53444	1,516.463	15.74	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	656.66340		0.65666	628.23900	0.62824	656.663	15.74	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.91300		8.91300	8.93600	8.93600		12.24	0.00	0	1,315.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	29,961.13290		0.29961	31,954.89150	0.31955	29,961.133	12.08	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	7,661.13290		0.07661	7,354.89150	0.07355	7,661.133	12.08	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	26,631.27420		0.26631	28,555.18380	0.28555	26,631.274	12.12	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	9,331.27420		0.09331	8,955.18380	0.08955	9,331.274	12.12	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	25,992.64060		0.25993	27,901.52920	0.27902	25,992.641	12.13	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	9,692.64060		0.09693	9,301.52920	0.09302	9,692.641	12.13	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	25,363.12470		0.25363	27,256.79350	0.27257	25,363.125	12.13	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	10,063.12470		0.10063	9,656.79350	0.09657	10,063.125	12.13	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	12,955.18270		0.12955	14,346.35440	0.14346	12,955.183	12.82	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	23,655.18270		0.23655	22,746.35440	0.22746	23,655.183	12.82	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.01820		9.01820	9.04150	9.04150		13.54	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	44,157.35610		0.44157	46,097.86770	0.46098	44,157.356	12.98	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	17,337.35610		0.17337	16,947.86770	0.16948	17,337.356	12.98	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	43,577.33710		0.43577	45,515.48070	0.45515	43,577.337	13.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	17,757.33710		0.17757	17,365.48070	0.17365	17,757.337	13.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	44,743.03550		0.44743	46,686.11800	0.46686	44,743.035	12.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	16,923.03550		0.16923	16,536.11800	0.16536	16,923.036	12.96	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.12990		9.12990	9.15360	9.15360		14.51	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	52,489.98560		0.52490	54,258.61670	0.54259	52,489.986	13.79	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	29,499.98560		0.29500	28,898.61670	0.28899	29,499.986	13.79	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	52,004.32960		0.52004	53,765.18020	0.53765	52,004.330	13.82	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	30,014.32960		0.30014	29,405.18020	0.29405	30,014.330	13.82	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	52,979.81010		0.52980	54,756.21170	0.54756	52,979.810	13.76	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	28,989.81010		0.28990	28,396.21170	0.28396	28,989.810	13.76	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.13340		14.13340	14.17610	14.17610		11.22	7,490,702.00	530	8,605.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	818.39650		0.81840	859.33070	0.85933	818.396	11.14	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	24.99650		0.02500	23.23070	0.02323	24.997	11.14	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	808.98110		0.80898	849.91150	0.84991	808.981	11.09	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	25.58110		0.02558	23.81150	0.02381	25.581	11.09	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	799.58040		0.79958	840.50730	0.84051	799.580	11.05	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	26.18040		0.02618	24.40730	0.02441	26.180	11.05	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	373.89210		0.37389	405.16380	0.40516	373.892	11.03	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	140.49210		0.14049	129.06380	0.12906	140.492	11.03	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	150.46890		0.15047	168.29760	0.16830	150.469	11.88	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	417.06890		0.41707	392.19760	0.39220	417.069	11.88	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	647.30630		0.64731	684.92000	0.68492	647.306	10.74	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	43.90630		0.04391	38.82000	0.03882	43.906	10.74	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	512.01010		0.51201	547.03500	0.54703	512.010	10.87	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	78.61010		0.07861	70.93500	0.07093	78.610	10.87	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.29470		14.29470	14.33790	14.33790		12.13	0.00	0	3,821.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	691.11700		0.69112	721.10730	0.72111	691.117	11.50	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	206.41700		0.20642	193.20730	0.19321	206.417	11.50	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	414.60830		0.41461	437.99710	0.43800	414.608	12.22	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	459.90830		0.45991	440.09710	0.44010	459.908	12.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	310.49180		0.31049	329.89350	0.32989	310.492	12.92	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	665.79180		0.66579	641.99350	0.64199	665.792	12.92	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	270.38070		0.27038	288.21180	0.28821	270.381	13.26	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	775.68070		0.77568	750.31180	0.75031	775.681	13.26	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	697.44360		0.69744	727.53790	0.72754	697.444	11.48	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	202.74360		0.20274	189.63790	0.18964	202.744	11.48	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	703.81100		0.70381	734.01260	0.73401	703.811	11.47	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	199.11100		0.19911	186.11260	0.18611	199.111	11.47	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	171.71590		0.17172	184.87450	0.18487	171.716	14.33	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,177.01590		1.17702	1,146.97450	1.14697	1,177.016	14.33	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	391.97550		0.39198	414.29800	0.41430	391.976	12.36	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	497.27550		0.49728	476.39800	0.47640	497.276	12.36	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,305.05320		2.30505	2,347.40620	2.34741	2,305.053	14.12	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	10.35320		0.01035	9.50620	0.00951	10.353	14.12	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,335.01840		1.33502	1,372.34790	1.37235	1,335.018	11.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	40.31840		0.04032	34.44790	0.03445	40.318	11.32	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.46560		14.46560	14.50920	14.50920		12.26	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	471.58820		0.47159	492.59740	0.49260	471.588	12.85	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	755.98820		0.75599	733.39740	0.73340	755.988	12.85	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	468.46000		0.46846	489.37720	0.48938	468.460	12.87	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	762.86000		0.76286	740.17720	0.74018	762.860	12.87	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	474.73570		0.47474	495.83710	0.49584	474.736	12.83	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	749.13570		0.74914	726.63710	0.72664	749.136	12.83	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.62570		14.62570	14.66920	14.66920		12.90	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	615.58200		0.61558	638.24440	0.63824	615.582	13.41	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	889.88200		0.88988	869.04440	0.86904	889.882	13.41	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	612.36230		0.61236	634.94910	0.63495	612.362	13.43	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	896.66230		0.89666	875.74910	0.87575	896.662	13.43	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	618.82170	0.61882	641.55980	0.64156	618.822	13.39	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	883.12170	0.88312	862.35980	0.86236	883.122	13.39	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.10030	0.10030	0.09970	0.09970		15.56	0.00	0	24,086.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	256.60250	0.00257	242.32340	0.00242	256.603	15.56	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	226.60250	0.00227	272.32340	0.00272	226.603	15.56	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	29.88630	0.00030	32.07330	0.00032	29.886	17.70	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	999.88630	0.01000	1,062.07330	0.01062	999.886	17.70	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	1,041.92460	0.01042	987.78900	0.00988	1,041.925	16.66	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	11.92460	0.00012	17.78900	0.00018	11.925	16.66	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10160	0.10160	0.10090	0.10090		15.93	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,215.72120	0.01216	1,158.69310	0.01159	1,215.721	16.28	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	55.72120	0.00056	68.69310	0.00069	55.721	16.28	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	485.88810	0.00486	461.82930	0.00462	485.888	15.93	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	325.88810	0.00326	371.82930	0.00372	325.888	15.93	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	163.81990	0.00164	161.24420	0.00161	163.820	17.77	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,003.81990	0.01004	1,071.24420	0.01071	1,003.820	17.77	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.87570	11.87570	11.90030	11.90030		11.90	5,997,228.50	505	32,650.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	887.54610	0.88755	911.78150	0.91178	887.546	12.15	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	11.84610	0.01185	11.48150	0.01148	11.846	12.15	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	877.86740	0.87787	902.11300	0.90211	877.867	12.10	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	12.16740	0.01217	11.81300	0.01181	12.167	12.10	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	42.73490	0.04273	48.61370	0.04861	42.735	14.12	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	807.03490	0.80703	788.31370	0.78831	807.035	14.12	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	916.63520	0.91664	940.84320	0.94084	916.635	12.30	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	10.93520	0.01094	10.54320	0.01054	10.935	12.30	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	897.23380	0.89723	921.45960	0.92146	897.234	12.20	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	11.53380	0.01153	11.15960	0.01116	11.534	12.20	0.00	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			12.02320		12.02320	12.04830	12.04830		13.07	288,556.80	24	31,801.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	866.95380		0.86695	888.26340	0.88826	866.954	11.77	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	83.75380		0.08375	79.96340	0.07996	83.754	11.77	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	859.01060		0.85901	880.23650	0.88024	859.011	11.78	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	85.81060		0.08581	81.93650	0.08194	85.811	11.78	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	851.10570		0.85111	872.24690	0.87225	851.106	11.79	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	87.90570		0.08791	83.94690	0.08395	87.906	11.79	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.18010		12.18010	12.20550	12.20550		13.63	0.00	0	14,220.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	471.22150		0.47122	483.68410	0.48368	471.222	14.01	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	641.12150		0.64112	628.18410	0.62818	641.122	14.01	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	618.43050		0.61843	632.98560	0.63299	618.431	13.34	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	428.33050		0.42833	417.48560	0.41749	428.331	13.34	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	613.78800		0.61379	628.28510	0.62829	613.788	13.35	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	433.68800		0.43369	422.78510	0.42279	433.688	13.35	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	324.62360		0.32462	334.38080	0.33438	324.624	14.95	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	994.52360		0.99452	978.88080	0.97888	994.524	14.95	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	609.17840		0.60918	623.62150	0.62362	609.178	13.37	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	439.07840		0.43908	428.12150	0.42812	439.078	13.37	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	508.16620		0.50817	521.21990	0.52122	508.166	13.82	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	578.06620		0.57807	565.71990	0.56572	578.066	13.82	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.32720		12.32720	12.35260	12.35260		14.12	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,293.67030		1.29367	1,312.19910	1.31220	1,293.670	12.62	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	166.47030		0.16647	159.59910	0.15960	166.470	12.62	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,121.11280		1.12111	1,138.61510	1.13862	1,121.113	12.84	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	236.91280		0.23691	229.01510	0.22902	236.913	12.84	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,087.64050		1.08764	1,104.94250	1.10494	1,087.641	12.89	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	253.44050		0.25344	245.34250	0.24534	253.440	12.89	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,054.86960		1.05487	1,071.98020	1.07198	1,054.870	12.93	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 13/12/2013	Foreign Exchange Future	11.54	Put	270.66960		0.27067	262.38020	0.26238	270.670	12.93	0.00	0	0.00
2025	On 07/02/2013	Bond Future			113.79728		113.79728	113.78740	113.78740			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	2,807.28000		2.80728	2,797.40000	2.79740	2,807.280		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	2,797.28000		2.79728	2,787.40000	2.78740	2,797.280		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Call	2,787.28000		2.78728	2,777.40000	2.77740	2,787.280		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			113.51435		113.51435	113.94446	113.94446			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	7,524.35000		7.52435	7,954.46000	7.95446	7,524.350		0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Call	7,514.35000		7.51435	7,944.46000	7.94446	7,514.350		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Call	7,504.35000		7.50435	7,934.46000	7.93446	7,504.350		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future			119.64875		119.64875	120.55507	120.55507			0.00	0	122.00
2050	On 07/02/2013	Bond Future	112.99	Call	6,658.75000		6.65875	7,565.07000	7.56507	6,658.750		0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Call	6,648.75000		6.64875	7,555.07000	7.55507	6,648.750		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Call	6,638.75000		6.63875	7,545.07000	7.54507	6,638.750		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			490.74600		490.74600	490.15500	490.15500			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			496.93200		496.93200	496.33300	496.33300			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On 07/02/2013	Index Future			437.24500		437.24500	437.30200	437.30200			349,796,000.00	80	984.00
ALBI	On 02/05/2013	Index Future			442.75600		442.75600	442.81400	442.81400			354,204,800.00	80	80.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.38260		9.38260	9.35800	9.35800		8.85	11,259,120.00	1,200	14,460.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	875.25760	0.87526	850.66640	0.85067	875.258	875.258	11.96	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	2.65760	0.00266	2.66640	0.00267	2.658	2.658	11.96	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	1,065.17620	1.06518	1,040.62860	1.04063	1,065.176	1,065.176	12.88	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	1.17620	0.00118	1.22860	0.00123	1.176	1.176	12.88	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	1,015.49850	1.01550	990.98980	0.99099	1,015.499	1,015.499	12.69	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	1.49850	0.00150	1.58980	0.00159	1.498	1.498	12.69	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	965.90730	0.96591	941.38070	0.94138	965.907	965.907	12.50	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	1.90730	0.00191	1.98070	0.00198	1.907	1.907	12.50	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.43360		9.43360	9.40910	9.40910			1,886,720.00	200	10,086.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	683.60000	0.68360	659.10000	0.65910	683.600	683.600		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	673.60000	0.67360	649.10000	0.64910	673.600	673.600		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	693.60000	0.69360	669.10000	0.66910	693.600	693.600		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.000		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.48830		9.48830	9.46360	9.46360		10.77	0.00	0	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	681.32060	0.68132	658.31000	0.65831	681.321	681.321	10.49	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	103.02060	0.10302	104.71000	0.10471	103.021	103.021	10.49	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	697.01170	0.69701	673.57370	0.67357	697.012	697.012	10.51	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	98.71170	0.09871	99.97370	0.09997	98.712	98.712	10.51	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	689.14790	0.68915	665.92250	0.66592	689.148	689.148	10.50	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	100.84790	0.10085	102.32250	0.10232	100.848	100.848	10.50	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.53900		9.53900	9.51450	9.51450		11.27	0.00	0	400.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	430.68810	0.43069	420.78460	0.42078	430.688	430.688	11.19	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	371.68810	0.37169	386.28460	0.38628	371.688	371.688	11.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	440.08140		0.44008	429.84740	0.42985	440.081	11.17	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	361.08140		0.36108	375.34740	0.37535	361.081	11.17	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	435.36430		0.43536	425.29580	0.42530	435.364	11.18	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	366.36430		0.36636	380.79580	0.38080	366.364	11.18	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.88310		9.88310	9.86870	9.86870		13.47	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,707.40850		2.70741	2,692.21770	2.69222	2,707.408	13.28	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	74.30850		0.07431	73.51770	0.07352	74.309	13.28	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,662.09240		2.66209	2,646.91340	2.64691	2,662.092	13.25	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	78.99240		0.07899	78.21340	0.07821	78.992	13.25	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,617.00440		2.61700	2,601.84060	2.60184	2,617.004	13.22	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	83.90440		0.08390	83.14060	0.08314	83.904	13.22	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.95940		8.95940	8.99340	8.99340		12.03	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	356.11390		0.35611	384.91110	0.38491	356.114	12.09	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	56.71390		0.05671	51.51110	0.05151	56.714	12.09	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	371.47100		0.37147	400.59980	0.40060	371.471	12.10	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	52.07100		0.05207	47.19980	0.04720	52.071	12.10	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	363.75460		0.36375	392.71990	0.39272	363.755	12.10	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	54.35460		0.05435	49.31990	0.04932	54.355	12.10	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.04700		9.04700	9.08060	9.08060		12.83	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	332.08650		0.33209	356.82490	0.35682	332.087	12.75	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	245.08650		0.24509	236.22490	0.23622	245.087	12.75	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	342.45450		0.34245	367.41780	0.36742	342.454	12.73	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	235.45450		0.23545	226.81780	0.22682	235.455	12.73	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	337.24220		0.33724	362.09340	0.36209	337.242	12.74	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	240.24220		0.24024	231.49340	0.23149	240.242	12.74	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.10790		0.10790	0.11570	0.11570			0.00	0	4,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO 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			0.05690		0.05690	0.06170	0.06170				0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.09590		0.09590	0.11980	0.11980				0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.21620		0.21620	0.25320	0.25320				0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.05760		0.05760	0.05920	0.05920				0.00	0	67,300.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.04610		0.04610	0.04930	0.04930				0.00	0	70,400.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.58970		9.58970	9.58640	9.58640		11.98		0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	479.29740		0.47930	477.92890	0.47793	479.297	11.44		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	29.59740		0.02960	31.52890	0.03153	29.597	11.44		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	470.87050		0.47087	469.58080	0.46958	470.871	11.45		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	31.17050		0.03117	33.18080	0.03318	31.171	11.45		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	462.50630		0.46251	461.29790	0.46130	462.506	11.47		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	32.80630		0.03281	34.89790	0.03490	32.806	11.47		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.71460		9.71460	9.71100	9.71100		13.36		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	408.96780		0.40897	404.95400	0.40495	408.968	13.06		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	234.36780		0.23437	233.95400	0.23395	234.368	13.06		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	403.71250		0.40371	399.74530	0.39975	403.713	13.08		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	239.11250		0.23911	238.74530	0.23875	239.113	13.08		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	398.51270		0.39851	394.59030	0.39459	398.513	13.10		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	243.91270		0.24391	243.59030	0.24359	243.913	13.10		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.42280		12.42280	12.44780	12.44780		14.23		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	881.73660		0.88174	896.79350	0.89679	881.737	13.36		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	368.93660		0.36894	358.99350	0.35899	368.937	13.36		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	892.55810		0.89256	907.73470	0.90773	892.558	13.32		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
DAEU	On 21/11/2013	Any day expiry	11.89	Put	359.75810		0.35976	349.93470	0.34993	359.758	13.32	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	887.13190		0.88713	902.25070	0.90225	887.132	13.34	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	364.33190		0.36433	354.45070	0.35445	364.332	13.34	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry			7.45080		7.45080	7.45000	7.45000		10.83	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry	7.44	Call	50.69050		0.05069	0.00000	0.00000	50.691	10.96	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry	7.44	Put	39.89050		0.03989	0.00000	0.00000	39.891	10.96	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry	7.45	Call	44.99380		0.04499	0.00000	0.00000	44.994	10.83	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry	7.45	Put	44.19380		0.04419	0.00000	0.00000	44.194	10.83	0.00	6,000	6,000.00
DANZ	On 29/01/2013	Any day expiry	7.46	Call	40.61900		0.04062	0.00000	0.00000	40.619	10.94	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry	7.46	Put	49.81900		0.04982	0.00000	0.00000	49.819	10.94	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry			8.85060		8.85060	8.87230	8.87230		12.28	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.64	Call	211.43840		0.21144	233.61270	0.23361	211.438	16.10	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.64	Put	0.83840		0.00084	1.31270	0.00131	0.838	16.10	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.65	Call	201.61310		0.20161	223.83950	0.22384	201.613	15.92	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.65	Put	1.01310		0.00101	1.53950	0.00154	1.013	15.92	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.66	Call	191.82340		0.19182	214.10450	0.21410	191.823	15.74	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.66	Put	1.22340		0.00122	1.80450	0.00180	1.223	15.74	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.62	Call	231.17350		0.23117	253.25300	0.25325	231.173	16.47	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.62	Put	0.57350		0.00057	0.95300	0.00095	0.574	16.47	0.00	0	10,000.00
DAUS	On 25/01/2013	Any day expiry			8.85060		8.85060	8.87340	8.87340		12.28	0.00	30,000	30,000.00
DAUS	On 25/01/2013	Any day expiry	8.89	Call	24.85350		0.02485	39.42570	0.03943	24.853	12.97	0.00	0	0.00
DAUS	On 25/01/2013	Any day expiry	8.89	Put	64.25350		0.06425	56.02570	0.05603	64.254	12.97	0.00	0	0.00
DAUS	On 25/01/2013	Any day expiry	8.87	Call	31.50760		0.03151	47.94050	0.04794	31.508	12.63	0.00	0	0.00
DAUS	On 25/01/2013	Any day expiry	8.87	Put	50.90760		0.05091	44.54050	0.04454	50.908	12.63	0.00	0	0.00
DAUS	On 25/01/2013	Any day expiry	8.88	Call	28.00930		0.02801	43.51560	0.04352	28.009	12.80	0.00	0	0.00
DAUS	On 25/01/2013	Any day expiry	8.88	Put	57.40930		0.05741	50.11560	0.05012	57.409	12.80	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry			8.85420		8.85420	8.87700	8.87700		11.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/01/2013	Any day expiry	8.71	Call	156.12110		0.15612	174.78780	0.17479	156.121	12.77	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.71	Put	11.92110		0.01192	7.78780	0.00779	11.921	12.77	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.73	Call	138.97450		0.13897	157.35690	0.15736	138.975	12.54	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.73	Put	14.77450		0.01477	10.35690	0.01036	14.775	12.54	0.00	0	7,000.00
DAUS	On 28/01/2013	Any day expiry	8.69	Call	173.78640		0.17379	193.00980	0.19301	173.786	13.00	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.69	Put	9.58640		0.00959	6.00980	0.00601	9.586	13.00	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.70	Call	164.89460		0.16489	183.72680	0.18373	164.895	12.89	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.70	Put	10.69460		0.01069	6.72680	0.00673	10.695	12.89	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry			8.85530		8.85530	8.87820	8.87820		11.34	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	1,005.30030		1.00530	1,028.20320	1.02820	1,005.300	19.99	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	0.00030		0.00000	0.00320	0.00000	0.000	19.99	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	855.30610		0.85531	878.20530	0.87821	855.306	19.85	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	0.00610		0.00001	0.00530	0.00001	0.006	19.85	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	259.56930		0.25957	282.33830	0.28234	259.569	13.61	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	4.26930		0.00427	4.13830	0.00414	4.269	13.61	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	150.92930		0.15093	172.73280	0.17273	150.929	12.52	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	15.62930		0.01563	14.53280	0.01453	15.629	12.52	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	12.28580		0.01229	20.23360	0.02023	12.286	12.82	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	176.98580		0.17699	162.03360	0.16203	176.986	12.82	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	250.07870		0.25008	272.81670	0.27282	250.079	13.51	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	4.77870		0.00478	4.61670	0.00462	4.779	13.51	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	240.64530		0.24065	263.34650	0.26335	240.645	13.42	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	5.34530		0.00535	5.14650	0.00515	5.345	13.42	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry			8.87570		8.87570	8.89870	8.89870		11.80	0.00	20,000	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Call	143.29950		0.14330	163.96400	0.16396	143.300	11.86	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Put	77.59950		0.07760	75.26400	0.07526	77.599	11.86	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.85	Call	120.29950		0.12030	140.29410	0.14029	120.300	11.80	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	8.85	Put	94.59950		0.09460	91.59410	0.09159	94.600	11.80	0.00	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 15/02/2013	Any day expiry	8.88	Call	106.57560		0.10658	123.98160	0.12398	106.576	11.97	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Put	110.87560		0.11088	105.28160	0.10528	110.876	11.97	0.00	0	30,000.00
DAUS	On 15/02/2013	Any day expiry	8.79	Call	155.66000		0.15566	176.60390	0.17660	155.660	11.89	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Put	69.96000		0.06996	67.90390	0.06790	69.960	11.89	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Call	149.40940		0.14941	170.21750	0.17022	149.409	11.87	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Put	73.70940		0.07371	71.51750	0.07152	73.709	11.87	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.88890		8.88890	8.91190	8.91190		11.96	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	305.62490		0.30562	327.52430	0.32752	305.625	11.93	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	36.72490		0.03672	35.62430	0.03562	36.725	11.93	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	231.39100		0.23139	252.06620	0.25207	231.391	11.94	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	62.49100		0.06249	60.16620	0.06017	62.491	11.94	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	321.62350		0.32162	343.70150	0.34370	321.623	11.92	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	32.72350		0.03272	31.80150	0.03180	32.723	11.92	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	84.59550		0.08460	98.22370	0.09822	84.595	12.70	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	215.69550		0.21570	206.32370	0.20632	215.695	12.70	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	313.58040		0.31358	335.57090	0.33557	313.580	11.92	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	34.68040		0.03468	33.67090	0.03367	34.680	11.92	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,039.27030		1.03927	1,062.27190	1.06227	1,039.270	14.72	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	0.37030		0.00037	0.37190	0.00037	0.370	14.72	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	889.77330		0.88977	912.75300	0.91275	889.773	13.94	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	0.87330		0.00087	0.85300	0.00085	0.873	13.94	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.92260		8.92260	8.94560	8.94560		12.33	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	133.72470		0.13372	147.07980	0.14708	133.725	13.07	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	271.12470		0.27112	261.47980	0.26148	271.125	13.07	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	146.81020		0.14681	160.84790	0.16085	146.810	12.89	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	244.21020		0.24421	235.24790	0.23525	244.210	12.89	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	140.12110		0.14012	153.81540	0.15382	140.121	12.98	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	257.52110		0.25752	248.21540	0.24822	257.521	12.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/03/2013	Any day expiry	9.05	Call	136.88690		0.13689	150.41200	0.15041	136.887	13.02	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	264.28690		0.26429	254.81200	0.25481	264.287	13.02	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	926.69420		0.92669	949.71120	0.94971	926.694	13.23	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	4.09420		0.00409	4.11120	0.00411	4.094	13.23	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.95960		8.95960	8.98270	8.98270		12.84	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	202.82740		0.20283	219.18540	0.21919	202.827	13.22	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	283.22740		0.28323	276.48540	0.27649	283.227	13.22	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	199.28920		0.19929	215.51160	0.21551	199.289	13.27	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	289.68920		0.28969	282.81160	0.28281	289.689	13.27	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	195.81260		0.19581	211.89760	0.21190	195.813	13.31	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	296.21260		0.29621	289.19760	0.28920	296.213	13.31	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	969.94180		0.96994	993.15920	0.99316	969.942	13.14	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	10.34180		0.01034	10.45920	0.01046	10.342	13.14	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	210.09370		0.21009	226.72430	0.22672	210.094	13.14	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	270.49370		0.27049	264.02430	0.26402	270.494	13.14	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.06360		9.06360	9.08700	9.08700		13.85	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	301.27350		0.30127	317.48440	0.31748	301.273	14.42	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	447.67350		0.44767	440.48440	0.44048	447.673	14.42	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	164.55620		0.16456	175.46160	0.17546	164.556	16.54	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	900.95620		0.90096	888.46160	0.88846	900.956	16.54	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	307.90620		0.30791	324.30610	0.32431	307.906	14.35	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	434.30620		0.43431	427.30610	0.42731	434.306	14.35	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	304.57100		0.30457	320.87640	0.32088	304.571	14.38	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	440.97100		0.44097	433.87640	0.43388	440.971	14.38	0.00	0	1,400.00
DAUS	On 26/08/2013	Any day expiry			9.10510		9.10510	9.12860	9.12860		14.26	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	330.65630		0.33066	345.33190	0.34533	330.656	14.91	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	525.55630		0.52556	516.73190	0.51673	525.556	14.91	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	327.53580		0.32754	342.13560	0.34214	327.536	14.95	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
DAUS	On 26/08/2013	Any day expiry	9.31	Put	532.43580		0.53244	523.53560	0.52354	532.436	14.95	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	203.65980		0.20366	214.24310	0.21424	203.660	16.71	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	938.55980		0.93856	925.64310	0.92564	938.560	16.71	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	350.11840		0.35012	365.25280	0.36525	350.118	14.72	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	485.01840		0.48502	476.65280	0.47665	485.018	14.72	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	333.81390		0.33381	348.56250	0.34856	333.814	14.88	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	518.71390		0.51871	509.96250	0.50996	518.714	14.88	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.13820		9.13820	9.16190	9.16190		14.54	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	371.45580		0.37146	385.72890	0.38573	371.456	15.04	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	543.25580		0.54326	533.82890	0.53383	543.256	15.04	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	232.41010		0.23241	242.71040	0.24271	232.410	16.84	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	974.21010		0.97421	960.81040	0.96081	974.210	16.84	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	381.29890		0.38130	395.81100	0.39581	381.299	14.95	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	523.09890		0.52310	513.91100	0.51391	523.099	14.95	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	377.98570		0.37799	392.41590	0.39242	377.986	14.98	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	529.78570		0.52979	520.51590	0.52052	529.786	14.98	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	374.70570		0.37471	389.05730	0.38906	374.706	15.01	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	536.50570		0.53651	527.15730	0.52716	536.506	15.01	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.29970		9.29970	9.32290	9.32290		15.48	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	683.88900		0.68389	699.60310	0.69960	683.889	14.90	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	474.18900		0.47419	466.70310	0.46670	474.189	14.90	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	679.68670		0.67969	695.24960	0.69525	679.687	14.93	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	479.98670		0.47999	472.34960	0.47235	479.987	14.93	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	675.51550		0.67552	690.92700	0.69093	675.516	14.95	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	485.81550		0.48582	478.02700	0.47803	485.816	14.95	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.30770		9.30770	9.33120	9.33120		15.52	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	703.51670		0.70352	718.55520	0.71856	703.517	14.94	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	485.81670		0.48582	477.35520	0.47736	485.817	14.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 19/03/2014	Any day expiry	9.10	Call	699.32870		0.69933	714.20930	0.71421	699.329	14.97	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	491.62870		0.49163	483.00930	0.48301	491.629	14.97	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	695.16730		0.69517	709.89770	0.70990	695.167	15.00	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	497.46730		0.49747	488.69770	0.48870	497.467	15.00	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			114.26691		114.26691	114.68979	114.68979			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	1,256.91000		1.25691	1,679.79000	1.67979	1,256.910		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
EL28	On 07/02/2013	Bond Future	112.99	Call	1,276.91000		1.27691	1,699.79000	1.69979	1,276.910		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	1,266.91000		1.26691	1,689.79000	1.68979	1,266.910		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
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future			8.65710		92.06566	8.64295	92.18919			0.00	0	303.00
ES33	On 07/02/2013	Bond Future	8.54	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.54	Put	1,030.27000		1.03027	906.74000	0.90674	1,030.270		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	941.58000		0.94158	818.05000	0.81805	941.580		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	853.02000		0.85302	729.49000	0.72949	853.020		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			437.17100		437.17100	437.27400	437.27400			0.00	0	335.00
GOVI	On 07/02/2013	GOVI	432.99	Call	41,810.00000		4.18100	42,840.00000	4.28400	41,810.000		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 07/02/2013	GOVI	433.00	Call	41,710.00000		4.17100	42,740.00000	4.27400	41,710.000		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	41,610.00000		4.16100	42,640.00000	4.26400	41,610.000		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			442.68100		442.68100	442.78500	442.78500			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	96,910.00000		9.69100	97,950.00000	9.79500	96,910.000		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	96,810.00000		9.68100	97,850.00000	9.78500	96,810.000		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	96,710.00000		9.67100	97,750.00000	9.77500	96,710.000		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
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			200.45900		200.45900	200.71000	200.71000			46,105,570.00	23	585.00
IGOV	On 02/05/2013	Index Future			202.98600		202.98600	203.24000	203.24000			46,686,780.00	23	23.00
ILBI	On 07/02/2013	Index Future			543.35800		543.35800	543.78300	543.78300			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.05000		94.95000	5.05000	94.95000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.02000		94.98000	5.03000	94.97000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.99000		95.01000	5.01000	94.99000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			4.98000		95.02000	5.00000	95.00000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.96000		95.04000	4.98000	95.02000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			4.94000		95.06000	4.97000	95.03000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.95000		95.05000	4.96000	95.04000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.00000		95.00000	5.02000	94.98000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.09000		94.91000	5.12000	94.88000				0.00	0	1,500.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.20000		94.80000	5.24000	94.76000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.34000		94.66000	5.38000	94.62000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.49000		94.51000	5.56000	94.44000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.48520		7.48520	7.45290	7.45290		8.41		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	597.32220		0.59732	565.77440	0.56577	597.322	10.39		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	2.12220		0.00212	2.87440	0.00287	2.122	10.39		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	587.46170		0.58746	555.96250	0.55596	587.462	10.33		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	2.26170		0.00226	3.06250	0.00306	2.262	10.33		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	577.61040		0.57761	546.16310	0.54616	577.610	10.28		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	2.41040		0.00241	3.26310	0.00326	2.410	10.28		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.53280		7.53280	7.50110	7.50110		10.29		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	303.19530		0.30320	285.80240	0.28580	303.195	10.32		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	110.39530		0.11040	124.70240	0.12470	110.395	10.32		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	296.77220		0.29677	279.68990	0.27969	296.772	10.32		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	113.97220		0.11397	128.58990	0.12859	113.972	10.32		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
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	290.42780	0.29043	273.65890	0.27366	290.428	10.32	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	117.62780	0.11763	132.55890	0.13256	117.628	10.32	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			6.70511	111.07598	6.72582	110.91935			222,151.96	2	1,632.00
R023	On 07/02/2013	Bond Future	7.04	Call	2,497.25000	2.49725	2,340.62000	2.34062	2,497.250		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	2,570.67000	2.57067	2,414.04000	2.41404	2,570.670		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	2,644.02000	2.64402	2,487.39000	2.48739	2,644.020		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			6.75115	108.50169	6.77259	108.34293			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.05	Call	2,186.11000	2.18611	2,027.35000	2.02735	2,186.110		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	2,258.27000	2.25827	2,099.51000	2.09951	2,258.270		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 02/05/2013	Bond Future	7.04	Call	2,113.89000	2.11389	1,955.13000	1.95513	2,113.890		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 01/08/2013	Bond Future			6.80192	109.92953	6.82417	109.76861			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	3,459.71000	3.45971	3,298.79000	3.29879	3,459.710		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	3,529.08000	3.52908	3,368.16000	3.36816	3,529.080		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	3,598.39000	3.59839	3,437.47000	3.43747	3,598.390		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			5.34162	125.04264	5.33148	125.06977		1.85	0.00	0	6,033.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,476.51000	2.47651	2,503.64000	2.50364	2,476.510	2.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	3,047.53000		3.04753	3,074.66000	3.07466	3,047.530	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	3,563.54000		3.56354	3,590.67000	3.59067	3,563.540	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	3,692.08000		3.69208	3,719.21000	3.71921	3,692.080	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	3,820.44000		3.82044	3,847.57000	3.84757	3,820.440	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			5.34826	119.74805		5.33707	119.77529		1.84	0.00	0	13,241.00
R157	On 02/05/2013	Bond Future	5.35	Call	465.21000		0.46521	481.36000	0.48136	465.210	1.85	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	460.98000		0.46098	449.89000	0.44989	460.980	1.85	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	477.71000		0.47771	494.09000	0.49409	477.710	1.85	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	449.15000		0.44915	438.29000	0.43829	449.150	1.85	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	452.90000		0.45290	468.82000	0.46882	452.900	1.85	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	473.01000		0.47301	461.69000	0.46169	473.010	1.85	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.36356	116.21917		5.34889	116.24693		1.60	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	934.25000		0.93425	952.41000	0.95241	934.250	1.64	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	469.26000		0.46926	459.66000	0.45966	469.260	1.64	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	910.83000		0.91083	928.77000	0.92877	910.830	1.64	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	483.48000		0.48348	473.66000	0.47366	483.480	1.64	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	922.50000		0.92250	940.55000	0.94055	922.500	1.64	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	476.33000		0.47633	466.62000	0.46662	476.330	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

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			7.25172		129.60698	7.24734	129.65208		11.45	6,480,349.00	50	60,997.00
R186	On 07/02/2013	Bond Future	7.00	Call	345.27000		0.34527	381.84000	0.38184	345.270	11.35	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	2,973.70000		2.97370	2,965.17000	2.96517	2,973.700	11.35	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,230.76000		1.23076	1,291.71000	1.29171	1,230.760	11.45	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	1,248.46000		1.24846	1,264.31000	1.26431	1,248.460	11.45	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Call	1,446.53000		1.44653	1,509.50000	1.50950	1,446.530	11.47	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Put	1,053.28000		1.05328	1,071.15000	1.07115	1,053.280	11.47	0.00	0	100.00
R186	On 07/02/2013	Bond Future	7.75	Call	5,062.47000		5.06247	5,116.07000	5.11607	5,062.470	11.74	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	73.10000		0.07310	81.60000	0.08160	73.100	11.74	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	7,399.85000		7.39985	7,447.07000	7.44707	7,399.850	11.89	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	9.65000		0.00965	11.77000	0.01177	9.650	11.89	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.45	Call	11,547.78000		11.54778	11,592.92000	11.59292	11,547.780	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	0.08000		0.00008	0.12000	0.00012	0.080	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	11,727.79000		11.72779	11,772.93000	11.77293	11,727.790	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	0.06000		0.00006	0.10000	0.00010	0.060	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	2,888.97000		2.88897	2,952.41000	2.95241	2,888.970	11.59	0.00	0	540.00
R186	On 07/02/2013	Bond Future	7.50	Put	368.17000		0.36817	386.51000	0.38651	368.170	11.59	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Call	11,997.08000		11.99708	12,042.21000	12.04221	11,997.080	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	0.04000		0.00004	0.07000	0.00007	0.040	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Call	12,443.93000		12.44393	12,489.05000	12.48905	12,443.930	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	0.02000		0.00002	0.04000	0.00004	0.020	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	10,368.17000		10.36817	10,413.43000	10.41343	10,368.170	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	0.39000		0.00039	0.55000	0.00055	0.390	12.04	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future			7.30954		131.16885	7.30505	131.21425		11.73	0.00	0	3,850.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,644.70000		3.64470	3,685.80000	3.68580	3,644.700	11.81	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,835.08000		2.83508	2,830.78000	2.83078	2,835.080	11.81	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,699.39000		3.69939	3,740.70000	3.74070	3,699.390	11.81	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,789.65000		2.78965	2,785.56000	2.78556	2,789.650	11.81	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 02/05/2013	Bond Future	7.41	Call	3,754.52000		3.75452	3,796.03000	3.79603	3,754.520	11.82	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	2,744.77000		2.74477	2,740.88000	2.74088	2,744.770	11.82	0.00	0	0.00
R186	On 02/05/2013	Bond Future	6.75	Call	1,125.62000		1.12562	1,149.38000	1.14938	1,125.620	11.58	265,646.32	236	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	6,960.34000		6.96034	6,938.70000	6.93870	6,960.340	11.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.44571		129.40014	7.44092	129.44656		12.38	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	9,588.11000		9.58811	9,629.36000	9.62936	9,588.110	12.76	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,015.22000		3.01522	3,010.05000	3.01005	3,015.220	12.76	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	9,649.57000		9.64957	9,690.89000	9.69089	9,649.570	12.77	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,986.86000		2.98686	2,981.76000	2.98176	2,986.860	12.77	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	13,423.50000		13.42350	13,468.17000	13.46817	13,423.500	12.97	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,625.93000		1.62593	1,624.18000	1.62418	1,625.930	12.97	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	9,526.79000		9.52679	9,567.96000	9.56796	9,526.790	12.76	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,043.82000		3.04382	3,038.57000	3.03857	3,043.820	12.76	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 07/02/2013	Bond Future			217.91121		217.91121	217.90169	217.90169			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,921.21000		4.92121	4,911.69000	4.91169	4,921.210		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	4,911.21000		4.91121	4,901.69000	4.90169	4,911.210		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	4,901.21000		4.90121	4,891.69000	4.89169	4,901.210		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 07/02/2013	Bond Future			286.98460		286.98460	287.21214	287.21214			0.00	0	2,633.00
R197	On 07/02/2013	Bond Future	278.99	Call	7,994.60000		7.99460	8,222.14000	8.22214	7,994.600		0.00	0	0.00
R197	On 07/02/2013	Bond Future	278.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Call	7,984.60000		7.98460	8,212.14000	8.21214	7,984.600		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Call	7,974.60000		7.97460	8,202.14000	8.20214	7,974.600		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future			290.60147		290.60147	290.83188	290.83188			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,211.47000		8.21147	8,441.88000	8.44188	8,211.470		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	8,201.47000		8.20147	8,431.88000	8.43188	8,201.470		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	8,191.47000		8.19147	8,421.88000	8.42188	8,191.470		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 07/02/2013	Bond Future			5.06866		107.70093	5.06317	107.71094		1.22	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	47.20000		0.04720	52.95000	0.05295	47.200		0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	209.09000		0.20909	204.83000	0.20483	209.090		0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	963.50000		0.96350	973.52000	0.97352	963.500		0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	0.03000		0.00003	0.04000	0.00004	0.030		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,037.72000		2.03772	2,047.73000	2.04773	2,037.720		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		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,126.59000		2.12659	2,136.60000	2.13660	2,126.590		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		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,215.36000		2.21536	2,225.37000	2.22537	2,215.360		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.03953		108.99884	5.03331	109.00880		1.08	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.53000		0.00053	0.59000	0.00059	0.530		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 02/05/2013	Bond Future	4.05	Put	1,600.94000		1.60094	1,591.04000	1.59104	1,600.940	1.01	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.59000		0.00059	0.65000	0.00065	0.590	1.02	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,584.66000		1.58466	1,574.76000	1.57476	1,584.660	1.02	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.48000		0.00048	0.53000	0.00053	0.480	1.01	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,617.22000		1.61722	1,607.31000	1.60731	1,617.220	1.01	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.91407		107.51642	4.90494	107.52644		0.89	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	282.39000		0.28239	287.44000	0.28744	282.390	0.89	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	407.75000		0.40775	402.78000	0.40278	407.750	0.89	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	287.63000		0.28763	292.74000	0.29274	287.630	0.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	401.99000		0.40199	397.08000	0.39708	401.990	0.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	277.19000		0.27719	282.19000	0.28219	277.190	0.89	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	413.55000		0.41355	408.53000	0.40853	413.550	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
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 07/02/2013	Bond Future			217.14775		217.14775	217.80909	217.80909			0.00	0	50,656.00
R202	On 07/02/2013	Bond Future	204.99	Call	12,157.75000		12.15775	12,819.09000	12.81909	12,157.750		0.00	0	0.00
R202	On 07/02/2013	Bond Future	204.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Call	12,147.75000		12.14775	12,809.09000	12.80909	12,147.750		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Call	12,137.75000		12.13775	12,799.09000	12.79909	12,137.750		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			219.88444		219.88444	220.55443	220.55443			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	8,844.44000		8.84444	9,514.43000	9.51443	8,844.440		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	8,834.44000		8.83444	9,504.43000	9.50443	8,834.440		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	8,824.44000		8.82444	9,494.43000	9.49443	8,824.440		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
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			5.77146		113.27245	5.76169	113.31364		4.00	0.00	0	19,398.00
R203	On 07/02/2013	Bond Future	5.54	Call	72.68000		0.07268	86.22000	0.08622	72.680	3.96	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,053.55000		1.05355	1,025.90000	1.02590	1,053.550	3.96	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,446.00000		1.44600	1,488.32000	1.48832	1,446.000	4.09	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	30.36000		0.03036	31.49000	0.03149	30.360	4.09	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,815.61000		2.81561	2,856.91000	2.85691	2,815.610	4.19	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	0.59000		0.00059	0.70000	0.00070	0.590	4.19	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	3,222.53000		3.22253	3,263.76000	3.26376	3,222.530	4.21	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	0.14000		0.00014	0.18000	0.00018	0.140	4.21	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,627.90000		3.62790	3,669.10000	3.66910	3,627.900	4.24	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	0.03000		0.00003	0.04000	0.00004	0.030	4.24	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,793.14000		4.79314	4,834.33000	4.83433	4,793.140	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
R203	On 07/02/2013	Bond Future	7.15	Call	5,627.20000		5.62720	5,668.39000	5.66839	5,627.200	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	3,019.23000		3.01923	3,060.49000	3.06049	3,019.230	4.20	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	0.29000		0.00029	0.36000	0.00036	0.290	4.20	0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.80190		110.48107	5.79157	110.52255		4.06	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,152.73000		1.15273	1,181.15000	1.18115	1,152.730	4.10	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	759.78000		0.75978	746.72000	0.74672	759.780	4.10	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,175.76000		1.17576	1,204.44000	1.20444	1,175.760	4.10	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	742.85000		0.74285	730.05000	0.73005	742.850	4.10	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,129.94000		1.12994	1,158.10000	1.15810	1,129.940	4.09	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	776.97000		0.77697	763.65000	0.76365	776.970	4.09	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
R203	On 07/11/2013	Bond Future			5.88118		109.34586	5.86926	109.38830		3.88	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,116.34000		107.11634	107,158.78000	107.15878	107,116.340	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	1,726.80000		1.72680	1,752.74000	1.75274	1,726.800	3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,340.37000		1.34037	1,323.87000	1.32387	1,340.370	3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,746.53000		1.74653	1,772.62000	1.77262	1,746.530	3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,324.67000		1.32467	1,308.32000	1.30832	1,324.670	3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,766.38000		1.76638	1,792.62000	1.79262	1,766.380	3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,309.11000		1.30911	1,292.91000	1.29291	1,309.110	3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,222.26000		1.22226	1,243.72000	1.24372	1,222.260	3.88	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,833.60000		1.83360	1,812.62000	1.81262	1,833.600	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
R204	On 07/02/2013	Bond Future			6.02241		110.78892	6.01777	110.81285		5.46	0.00	0	16,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	6,303.86000		6.30386	6,327.79000	6.32779	6,303.860	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	7,067.54000		7.06754	7,091.47000	7.09147	7,067.540	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	9,409.67000		9.40967	9,433.60000	9.43360	9,409.670	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	9,640.23000		9.64023	9,664.16000	9.66416	9,640.230	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	9,870.15000		9.87015	9,894.08000	9.89408	9,870.150	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			6.06110		112.12406	6.05626	112.14809		5.44	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,963.21000		1.96321	1,984.81000	1.98481	1,963.210	5.54	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	784.90000		0.78490	782.47000	0.78247	784.900	5.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 02/05/2013	Bond Future	6.31	Call	1,995.19000		1.99519	2,016.89000	2.01689	1,995.190	5.54	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	767.90000		0.76790	765.57000	0.76557	767.900	5.54	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,931.48000		1.93148	1,952.97000	1.95297	1,931.480	5.53	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	802.18000		0.80218	799.64000	0.79964	802.180	5.53	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.15674		111.11007	6.15134	111.13456		5.33	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,473.65000		2.47365	2,490.99000	2.49099	2,473.650	5.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,826.53000		1.82653	1,819.38000	1.81938	1,826.530	5.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,499.52000		2.49952	2,516.94000	2.51694	2,499.520	5.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,807.40000		1.80740	1,800.33000	1.80033	1,807.400	5.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,554.36000		4.55436	4,575.98000	4.57598	4,554.360	5.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	812.53000		0.81253	809.66000	0.80966	812.530	5.66	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,447.91000		2.44791	2,465.18000	2.46518	2,447.910	5.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,845.81000		1.84581	1,838.59000	1.83859	1,845.810	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
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			5.10130		102.70935	5.09026	102.71936		0.50	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	0.05000		0.00005	0.10000	0.00010	0.050	0.49	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	310.06000		0.31006	300.10000	0.30010	310.060	0.49	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	11.75000		0.01175	14.84000	0.01484	11.750	0.50	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	103.61000		0.10361	96.69000	0.09669	103.610	0.50	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	764.60000		0.76460	774.61000	0.77461	764.600	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	809.36000		0.80936	819.37000	0.81937	809.360	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/02/2013	Bond Future	6.05	Call	854.10000		0.85410	864.11000	0.86411	854.100	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			5.05707		103.94711	5.04250	103.95705		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	1,141.13000		1.14113	1,131.19000	1.13119	1,141.130	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	1,134.18000		1.13418	1,124.24000	1.12424	1,134.180	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	1,148.08000		1.14808	1,138.14000	1.13814	1,148.080	0.41	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.27745		102.97765	4.22155	102.98766		0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	49.57000		0.04957	54.97000	0.05497	49.570	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	45.52000		0.04552	40.91000	0.04091	45.520	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	50.50000		0.05050	55.95000	0.05595	50.500	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	44.66000		0.04466	40.10000	0.04010	44.660	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	48.66000		0.04866	53.99000	0.05399	48.660	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	46.41000		0.04641	41.73000	0.04173	46.410	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			6.24364		106.14059	6.25422	106.07988		6.73	0.00	0	4,309.00
R207	On 07/02/2013	Bond Future	7.66	Call	7,760.20000		7.76020	7,699.49000	7.69949	7,760.200	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	8,488.48000		8.48848	8,427.77000	8.42777	8,488.480	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	10,532.66000		10.53266	10,471.95000	10.47195	10,532.660	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	10,784.42000		10.78442	10,723.71000	10.72371	10,784.420	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	11,035.36000		11.03536	10,974.65000	10.97465	11,035.360	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 02/05/2013	Bond Future			6.28778		107.41971	6.29886	107.35807		6.96	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	2,060.36000		2.06036	2,031.38000	2.03138	2,060.360	7.03	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,162.31000		1.16231	1,194.97000	1.19497	1,162.310	7.03	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	2,093.48000		2.09348	2,064.14000	2.06414	2,093.480	7.04	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,140.38000		1.14038	1,172.68000	1.17268	1,140.380	7.04	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	2,027.52000		2.02752	1,998.89000	1.99889	2,027.520	7.03	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,184.56000		1.18456	1,217.57000	1.21757	1,184.560	7.03	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.39191		106.67252	6.40420	106.60901		7.00	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,520.86000		3.52086	3,486.98000	3.48698	3,520.860	7.07	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,942.92000		1.94292	1,972.55000	1.97255	1,942.920	7.07	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,551.88000		3.55188	3,517.81000	3.51781	3,551.880	7.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,923.22000		1.92322	1,952.66000	1.95266	1,923.220	7.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,489.96000		3.48996	3,456.27000	3.45627	3,489.960	7.07	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,962.78000		1.96278	1,992.60000	1.99260	1,962.780	7.07	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 07/02/2013	Bond Future			6.37345		104.85366	6.39409	104.72248		7.68	6,605,780.58	63	19,911.00
R208	On 07/02/2013	Bond Future	8.00	Call	9,729.69000		9.72969	9,598.51000	9.59851	9,729.690	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	10,010.14000		10.01014	9,878.96000	9.87896	10,010.140	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 07/02/2013	Bond Future	8.83	Call	14,250.83000		14.25083	14,119.65000	14.11965	14,250.830	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	6.00	Call	58.16000		0.05816	55.56000	0.05556	58.160	7.60	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	2,468.01000		2.46801	2,596.59000	2.59659	2,468.010	7.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/02/2013	Bond Future	7.78	Call	8,483.02000		8.48302	8,351.84000	8.35184	8,483.020	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	8,881.94000		8.88194	8,750.76000	8.75076	8,881.940	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	7.95	Call	9,448.18000		9.44818	9,317.00000	9.31700	9,448.180	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 02/05/2013	Bond Future			6.41506		102.72426	6.43652	102.59131		8.12	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,598.51000		2.59851	2,522.09000	2.52209	2,598.510	8.19	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,093.68000		1.09368	1,150.21000	1.15021	1,093.680	8.19	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,521.19000		2.52119	2,446.23000	2.44623	2,521.190	8.18	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,138.20000		1.13820	1,196.19000	1.19619	1,138.200	8.18	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,559.71000		2.55971	2,484.02000	2.48402	2,559.710	8.19	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,115.77000		1.11577	1,173.03000	1.17303	1,115.770	8.19	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.51624		102.14040	6.53970	102.00360		8.32	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,966.73000		3.96673	3,889.91000	3.88991	3,966.730	8.47	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,269.93000		2.26993	2,329.91000	2.32991	2,269.930	8.47	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,628.03000		6.62803	6,526.62000	6.52662	6,628.030	8.78	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,080.90000		1.08090	1,116.29000	1.11629	1,080.900	8.78	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,898.66000		3.89866	3,822.65000	3.82265	3,898.660	8.46	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,316.27000		2.31627	2,377.06000	2.37706	2,316.270	8.46	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,932.63000		3.93263	3,856.21000	3.85621	3,932.630	8.46	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,293.01000		2.29301	2,353.39000	2.35339	2,293.010	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

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			8.05233		83.52860	8.03793	83.65677		15.16	0.00	0	8,087.00
R209	On 07/02/2013	Bond Future	8.63	Call	4,926.24000		4.92624	5,056.26000	5.05626	4,926.240	15.49	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	32.03000		0.03203	33.88000	0.03388	32.030	15.49	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	6,487.61000		6.48761	6,616.49000	6.61649	6,487.610	15.59	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	5.68000		0.00568	6.39000	0.00639	5.680	15.59	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	7,411.49000		7.41149	7,539.98000	7.53998	7,411.490	15.65	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	1.77000		0.00177	2.09000	0.00209	1.770	15.65	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	8,244.84000		8.24484	8,373.14000	8.37314	8,244.840	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	0.55000		0.00055	0.68000	0.00068	0.550	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	8,544.41000		8.54441	8,672.67000	8.67267	8,544.410	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	0.35000		0.00035	0.44000	0.00044	0.350	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	7,792.00000		7.79200	7,920.38000	7.92038	7,792.000	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	1.06000		0.00106	1.27000	0.00127	1.060	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	8,169.65000		8.16965	8,297.96000	8.29796	8,169.650	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	0.61000		0.00061	0.75000	0.00075	0.610	15.68	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.11091		81.39359	8.09617	81.52318		16.84	2,685,988.47	33	97.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,453.53000		2.45353	2,528.95000	2.52895	2,453.530	16.85	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,347.14000		3.34714	3,292.97000	3.29297	3,347.140	16.85	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,374.67000		2.37467	2,448.78000	2.44878	2,374.670	16.84	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,447.19000		3.44719	3,391.71000	3.39171	3,447.190	16.84	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,413.66000		2.41366	2,488.43000	2.48843	2,413.660	16.84	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,396.65000		3.39665	3,341.83000	3.34183	3,396.650	16.84	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.24729		80.47729	8.23174	80.61021		19.45	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,115.57000		8.11557	8,212.88000	8.21288	8,115.570	19.92	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,525.79000		3.52579	3,490.18000	3.49018	3,525.790	19.92	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	11,590.53000		11.59053	11,702.69000	11.70269	11,590.530	20.30	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,913.39000		1.91339	1,892.63000	1.89263	1,913.390	20.30	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,018.74000		8.01874	8,115.53000	8.11553	8,018.740	19.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.79	Put	3,585.00000		3.58500	3,548.87000	3.54887	3,585.000	19.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,067.11000		8.06711	8,164.16000	8.16416	8,067.110	19.91	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,555.29000		3.55529	3,519.42000	3.51942	3,555.290	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			166.15716		166.15716	166.14141	166.14141			0.00	0	1,237.00
R210	On 07/02/2013	Bond Future	156.99	Call	9,167.16000		9.16716	9,151.41000	9.15141	9,167.160		0.00	0	0.00
R210	On 07/02/2013	Bond Future	156.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Call	9,157.16000		9.15716	9,141.41000	9.14141	9,157.160		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	9,147.16000		9.14716	9,131.41000	9.13141	9,147.160		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			166.39408		166.39408	166.37801	166.37801			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	5,254.08000		5.25408	5,238.01000	5.23801	5,254.080		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	5,244.08000		5.24408	5,228.01000	5.22801	5,244.080		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	5,234.08000		5.23408	5,218.01000	5.21801	5,234.080		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			126.28653		126.28653	126.18216	126.18216			0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	3,296.53000		3.29653	3,192.16000	3.19216	3,296.530		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 07/02/2013	Bond Future	122.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Call	3,286.53000		3.28653	3,182.16000	3.18216	3,286.530		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Call	3,276.53000		3.27653	3,172.16000	3.17216	3,276.530		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R211	On 02/05/2013	Bond Future			127.87817		127.87817	127.77251	127.77251			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,188.17000		2.18817	2,082.51000	2.08251	2,188.170		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	2,178.17000		2.17817	2,072.51000	2.07251	2,178.170		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	2,168.17000		2.16817	2,062.51000	2.06251	2,168.170		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 07/02/2013	Bond Future			133.17116		133.17116	133.16054	133.16054			0.00	0	10,659.00
R212	On 07/02/2013	Bond Future	128.99	Call	4,181.16000		4.18116	4,170.54000	4.17054	4,181.160		0.00	0	0.00
R212	On 07/02/2013	Bond Future	128.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Call	4,171.16000		4.17116	4,160.54000	4.16054	4,171.160		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Call	4,161.16000		4.16116	4,150.54000	4.15054	4,161.160		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 02/05/2013	Bond Future			134.84955		134.84955	134.83889	134.83889			0.00	0	2,511.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,759.55000		3.75955	3,748.89000	3.74889	3,759.550		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	3,749.55000		3.74955	3,738.89000	3.73889	3,749.550		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	3,739.55000		3.73955	3,728.89000	3.72889	3,739.550		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000		0.00000	0.00000	0.00000	0.00000		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R213	On 07/02/2013	Bond Future			7.79777		95.52748	7.78339	95.65796		14.99		0.00	0	10,414.00
R213	On 07/02/2013	Bond Future	8.90	Call	9,256.06000		9.25606	9,386.71000	9.38671	9,256.060	15.47		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	0.66000		0.00066	0.83000	0.00083	0.660	15.47		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	9,642.85000		9.64285	9,773.44000	9.77344	9,642.850	15.47		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	0.39000		0.00039	0.50000	0.00050	0.390	15.47		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	10,027.08000		10.02708	10,157.63000	10.15763	10,027.080	15.47		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	0.23000		0.00023	0.30000	0.00030	0.230	15.47		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	10,408.73000		10.40873	10,539.26000	10.53926	10,408.730	15.47		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	0.13000		0.00013	0.18000	0.00018	0.130	15.47		0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.85581		93.14447	7.84108	93.27635		16.03		0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	3,148.68000		3.14868	3,233.14000	3.23314	3,148.680	16.10		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	3,111.22000		3.11122	3,063.80000	3.06380	3,111.220	16.10		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	3,060.32000		3.06032	3,143.58000	3.14358	3,060.320	16.09		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3,201.88000		3.20188	3,153.26000	3.15326	3,201.880	16.09		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	3,104.32000		3.10432	3,188.19000	3.18819	3,104.320	16.09		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	3,156.31000		3.15631	3,108.30000	3.10830	3,156.310	16.09		0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.99491		92.15739	7.97932	92.29262		16.98		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	8,454.19000		8.45419	8,554.21000	8.55421	8,454.190	17.40		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,341.86000		3.34186	3,306.65000	3.30665	3,341.860	17.40		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	8,352.30000		8.35230	8,451.79000	8.45179	8,352.300	17.38		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,399.57000		3.39957	3,363.83000	3.36383	3,399.570	17.38		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	8,403.20000		8.40320	8,502.95000	8.50295	8,403.200	17.39		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,370.61000		3.37061	3,335.13000	3.33513	3,370.610	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			8.09728		85.36086	8.07785	85.54419		16.72		0.00	0	1,714.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R214	On 07/02/2013	Bond Future	8.59	Call	4,521.64000	4.52164	4,704.98000	4.70498	4,521.640	17.03	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	87.63000	0.08763	87.64000	0.08764	87.630	17.03	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	4,601.83000	4.60183	4,785.32000	4.78532	4,601.830	17.04	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	81.94000	0.08194	82.10000	0.08210	81.940	17.04	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	4,682.19000	4.68219	4,865.80000	4.86580	4,682.190	17.04	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	76.59000	0.07659	76.87000	0.07687	76.590	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			1.42950	1.42950	1.43330	1.43330		13.13	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,399.72960	0.13997	1,437.86550	0.14379	1,399.730	12.78	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	4.72960	0.00047	4.86550	0.00049	4.730	12.78	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,301.07410	0.13011	1,339.16680	0.13392	1,301.074	12.43	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	6.07410	0.00061	6.16680	0.00062	6.074	12.43	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,204.10520	0.12041	1,242.18510	0.12422	1,204.105	12.41	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	9.10520	0.00091	9.18510	0.00092	9.105	12.41	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.44110	1.44110	1.44520	1.44520		13.81	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	758.73130	0.07587	795.35860	0.07954	758.731	12.98	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	247.73130	0.02477	243.35860	0.02434	247.731	12.98	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	695.43280	0.06954	731.25990	0.07313	695.433	13.00	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	284.43280	0.02844	279.25990	0.02793	284.433	13.00	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	640.26610	0.06403	675.06370	0.06751	640.266	13.16	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	329.26610	0.03293	323.06370	0.03231	329.266	13.16	0.00	0	0.00
Total for Derivatives :										1,020,625,175.63	99,001	1 500 189.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188	11.59591	99.94188	11.56720			0.00	0	0.00
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Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA03	On 11/05/2015	Spot Bond	108.85858	23.15409	108.85858	23.09857			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	100.00011	9.36762	100.00011	9.34441			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	111.70673	11.66354	111.70673	11.63498		3,574,615,360,000.00	32,000,000	10,000,000.00	
AB010	On 21/11/2022	Spot Bond	100.63261	0.01853	100.63261	0.01849			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	100.64155	0.00755	100.64155	0.00753			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	46.28605	8.00000	46.27603			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	101.73855	10.21640	101.73855	10.19322			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	105.29362	24.92551	105.29362	24.86733		1,474,110,680.00	14,000	13,110,000.00	
AB07	On 07/03/2014	Spot Bond	105.62267	47.22659	105.62267	47.11608			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	11.18675	100.96284	11.15942			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	13.33651	111.66393	13.30387			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	58.97640	100.00003	58.78819			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	76.77510	215.58145	76.44883			0.00	0	8,653,000.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	29.22808	134.94825	29.13896			0.00	0	3,716,000.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.56535	269.82094	2.55334			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	22.30473	100.53123	22.25044			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	40.56455	100.25380	40.46387			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	12.67070	100.10451	12.63930			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN07	On 17/03/2018	Spot Bond	100.10764	8.18047	100.10764	8.16019			200,215,280,000.00	2,000,000	1,000,000.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.72294	100.11256	7.70379			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	7.78580	100.11573	7.76650			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	27.36222	113.03853	27.29459			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	21.93552	102.88112	21.87981			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	33.52795	106.71879	33.44884			960,469,110.00	9,000	9,000.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	28.38929	101.43096	28.31810			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	22.24837	100.69530	22.19293			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	10.95388	101.53927	10.92638			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	15.34026	101.47729	15.30177			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	9.24012	101.61005	9.21691			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	104.63077	104.93328	104.35013			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	66.54339	108.48706	66.38426			433,948,240.00	4,000	1,300,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	60.46553	101.57306	60.26994			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	101.89583	100.00000	101.63523			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.57314	99.70563	100.57314	99.44660			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI01	On 31/03/2013	Spot Bond	215.26681	76.80620	215.26681	76.48014			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	39.93243	133.33110	39.81174			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	21.27727	122.14204	21.21696			0.00	0	5,527,000.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.88856	113.35700	8.86473			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	16.03998	123.70523	15.99737			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	16.23974	102.18114	16.19874			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.62173	99.83242	10.59547			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	10.67673	99.82309	10.65034			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	11.20061	99.81405	11.17292			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.03530	106.48741	5.02247			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	20.97955	100.00000	20.92761			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	3.64811	165.75435	3.63527			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	12.38497	157.68318	12.34294			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	2.95154	170.05600	2.94098			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	128.53425	143.83197	128.06897			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.46038	172.68858	3.44786			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	76.77906	215.54135	76.45282			0.00	0	13,593,000.00
ABN23	On 31/03/2013	Spot Bond	215.58717	76.77453	215.58717	76.44826			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN32	On 31/03/2013	Spot Bond	100.00000	90.18895	100.00000	89.97970			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.68501	71.58015	6.67516			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.68501	71.58015	6.67516			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	96.31102	100.36979	96.07183			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	12.08736	84.61000	12.06707			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	18.69670	92.57000	18.66316			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.69453	100.05362	10.66804			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	16.65849	95.34000	16.62796			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	31.16089	100.00000	31.10177			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	15.55212	94.00000	15.52391			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	14.56580	94.99000	14.53917			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	30.64732	89.20000	30.59293			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	29.22377	90.02000	29.17142			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	8.67369	101.37010	8.65194			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	8.53318	101.21709	8.51183			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	27.94472	89.83000	27.89473			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	19.91192	136.93312	19.85494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN51	On 09/09/2015	Spot Bond	102.86000	23.53422	102.86000	23.48865			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	23.98580	96.69000	23.94052			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	23.05089	96.61000	23.00740			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	22.67867	96.38000	22.63596			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	9.07031	99.94804	9.04787			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	22.92574	121.81240	22.86558			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	72.24474	104.20000	72.10371			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	9.01111	101.30453	8.98853			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	20.52609	93.54000	20.48827			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	19.48625	92.85000	19.45053			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	1.90629	103.39542	1.90093			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.48851	149.61017	2.48089			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.11483	196.08295	2.10690			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	16.18824	95.40000	16.15831			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	67.88113	107.27000	67.74597			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	16.05352	94.09000	16.02381			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	7.94555	100.00000	7.88401		30,000,000,000.00	300,000,000	300,000,000.00	
ABS10	On 17/03/2018	Spot Bond	114.69202	12.79389	114.69202	12.76189		802,844,140.00	7,000	5,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS5	On 01/05/2015	Spot Bond	105.76936	23.04543	105.76936	22.99144			951,924,240.00	9,000	4,700,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	9.24979	102.79126	9.22874			1,130,703,860.00	11,000	3,700,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	11.80429	101.48825	11.77756			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	110.44192	17.41546	110.44192	17.37321			110,441,920,000.00	1,000,000	500,000.00
ABS11	On 11/06/2014	Spot Bond	125.04605	34.89528	125.04605	34.79515			1,000,368,400,000.00	8,000,000	4,051,000.00
ABS11	On 11/06/2014	Spot Bond	4.00000	120.78021	4.00000	120.74232			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	2.52764	274.59193	2.51567			0.00	0	34,500,000.00
ABS13	On 31/01/2017	Spot Bond	123.88924	4.48937	123.88924	4.47671			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	2.36443	128.40915	2.35758			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	66.97433	99.53952	66.76607			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	92.70122	100.06620	92.48038			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	79.61166	100.07265	79.27269			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	24.04418	100.00000	23.98464			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	61.79113	100.53957	61.59301			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	83.71194	101.66199	83.52384			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	61.79113	100.53957	61.59301			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	96.11040	101.42690	95.62108			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	85.31255	102.82057	85.13141			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL028	On 15/09/2015	Spot Bond	111.03772	25.34526	111.03772	25.28350			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	19.59161	100.83941	19.54379			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	19.85220	100.86237	19.80375			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	23.54473	101.18756	23.48709			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	59.56661	100.06785	59.37640			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	59.52187	100.06721	59.33180			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	19.33093	100.81643	19.28377			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.25431	54.43317	8.24449			0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	105.61754	100.00000	105.33209			0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	105.61754	100.00000	105.33209			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	43.58666	100.61624	43.48048			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	58.21356	99.86961	58.06958			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	18.94646	100.00000	18.91051			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	15.90933	100.00000	15.87915			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	15.90933	100.00000	15.87915			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	60.11838	100.07583	59.92639			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	17.06240	100.07969	17.02012			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL077		On 20/09/2015	Spot Bond	100.08857	17.88916	100.08857	17.84483		0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	100.07573	16.69382	100.07573	16.65245		0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	100.07841	16.94286	100.07841	16.90087		0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	100.07959	17.05244	100.07959	17.01018		0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	103.08180	13.39916	103.08180	13.36893		0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	103.08180	13.39916	103.08180	13.36893		0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	103.10163	13.46801	103.10163	13.43761		0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	100.07361	16.49456	100.07361	16.45369		0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	103.10163	13.46801	103.10163	13.43761		0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	103.06198	13.33030	103.06198	13.30024		0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	79.64238	27.70946	79.64238	27.66502		0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	100.07204	28.94080	100.07204	28.86908		0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	100.07100	59.62695	100.07100	59.47920		0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	99.94507	16.18425	99.94507	16.14419		0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	100.07100	59.62695	100.07100	59.47920		0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	100.07684	8.70793	100.07684	8.68636		0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	100.07933	8.54095	100.07933	8.51978		0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	100.08039	8.49575	100.08039	8.47470		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL098	On 20/12/2025	Spot Bond	100.07826	8.27740	100.07826	8.25689				0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	59.36185	100.06560	59.21476				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	9.24445	100.07361	9.22154				0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	79.28465	101.31884	79.05450				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	10.13476	110.28658	10.10737				0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	40.60018	100.06728	40.49958				0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	51.49083	105.71996	51.37221				0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	43.93852	100.99526	43.83114				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	7.27009	101.18059	7.25229				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	7.21749	102.01291	7.19969				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	9.47323	100.00000	9.45526				0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	44.41120	101.04786	44.30260				0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.08247	100.00000	4.07339				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.24346	100.00000	5.23172				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	13.62449	72.59933	13.60413				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.15027	127.83552	3.14169				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.27130	127.87043	3.26237				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129	On 20/09/2021	Spot Bond	100.07569	8.04420	100.07569	8.02426			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	30.60296	100.62321	30.52840			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	30.60296	100.62321	30.52840			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	44.41120	101.04786	44.30260			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	30.21094	100.51806	30.13741			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	29.01822	100.07299	28.94631			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	28.96661	100.07235	28.89483			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	7.80901	101.33418	7.78945			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	11.78204	100.41093	11.75276			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	7.79820	101.33457	7.77865			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	9.33031	103.90444	9.30913			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	9.37324	103.93140	9.35195			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	28.96858	100.22094	28.89670			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	11.83872	100.59173	11.80924			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	11.26882	99.93469	11.24093			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	8.07693	100.07603	8.05692			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	66.71797	100.93686	66.55137			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	40.37969	100.27790	40.27945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL150	On 20/03/2014	Spot Bond	100.06196	40.24194	100.06196	40.14224			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	10.14073	100.07446	10.11561			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	44.26389	100.76536	44.15593			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	20.70928	100.06587	20.65797			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	20.54896	100.06402	20.49805			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	20.86017	100.06760	20.80848			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	10.11940	100.07424	10.09433			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	9.74612	100.07047	9.72197			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	20.73757	100.06619	20.68619			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	20.84131	100.06739	20.78966			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	13.37328	102.65284	13.34270			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	16.01635	100.06844	15.97666			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	20.78472	100.06674	20.73322			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	42.50082	100.09530	42.39548			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	20.98797	100.18292	20.93592			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	40.35780	100.06691	40.25780			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	10.21778	108.26890	10.19352			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL168		On 20/06/2017	Spot Bond	100.07386	10.08742	100.07386	10.06243		0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	103.66222	4.50853	103.66222	4.49727		0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	100.06728	20.83188	100.06728	20.78025		0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	100.06735	20.85078	100.06735	20.79911		0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	100.07626	10.01231	100.07626	9.98749		0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	100.07891	8.38442	100.07891	8.36364		0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	100.07361	7.84064	100.07361	7.82121		0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	100.07223	59.64768	100.07223	59.45721		0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	100.07839	29.18914	100.07839	29.11681		0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	100.07574	21.30249	100.07574	21.24970		0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	100.08155	10.54554	100.08155	10.51941		0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	100.07626	10.01231	100.07626	9.98749		0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	100.07944	8.43879	100.07944	8.41787		0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	100.07796	9.36236	100.07796	9.33916		0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	100.07839	7.96522	100.07839	7.94548		0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	100.07515	11.18662	100.07515	11.15890		0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	100.07965	8.17929	100.07965	8.15902		0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	100.08103	8.32106	100.08103	8.30045		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL189	On 20/09/2013	Spot Bond	100.06425	59.07343	100.06425	58.88480			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	59.13315	100.06489	58.94433			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	15.84617	100.06989	15.80691			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	15.99562	100.07148	15.95598			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	8.27086	100.08134	8.25037			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	8.27086	100.08134	8.25037			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	11.13205	100.08737	11.10446			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	9.24405	100.07679	9.22114			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	11.04674	100.08652	11.01937			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	11.07873	100.08684	11.05128			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	11.13205	100.08737	11.10446			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	6.58994	85.50175	6.57699			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	8.45643	100.08315	8.43546			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	8.45643	100.08315	8.43546			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	90.50596	103.67806	90.29403			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.14934	100.00000	4.13929			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	30.31150	100.56844	30.23770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1B1		On 21/11/2014	Spot Bond	100.63477	30.98106	100.63477	30.90557		0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	100.67892	31.42721	100.67892	31.35062		0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	101.20949	14.57660	101.20949	14.54011		0.00	0	4,000,000.00
AHF2B1		On 18/10/2015	Spot Bond	101.34649	15.23515	101.34649	15.19698		0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	101.52904	16.11114	101.52904	16.07070		0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	108.27946	11.31915	108.27946	11.29213		541,397,300.00	5,000	4,305,000.00
AIR02		On 30/04/2023	Spot Bond	124.59492	11.82053	124.59492	11.78912		0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	29.94780	100.00000	29.87364		0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	115.64616	18.55913	115.64616	18.51241		11,564,616,000.00	100,000	9,298,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	33.34891	100.00000	33.26812		0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	14.19490	100.00000	14.16332		0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	154.79211	4.12813	154.79211	4.11428		0.00	0	0.00
AIRL02		On 18/02/2014	Spot Bond	129.92747	39.50906	129.92747	39.40173		0.00	0	0.00
ANG02		On 11/10/2013	Spot Bond	101.15622	83.40877	101.15622	83.21654		0.00	0	0.00
ANG03		On 18/04/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176		0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	99.92565	10.57545	99.92565	10.54928		0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	112.23984	12.17624	112.23984	12.14647		0.00	0	0.00
BAW12		On 17/04/2015	Spot Bond	101.18527	18.96714	101.18527	18.91967		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW13	On 17/04/2017	Spot Bond	101.23711	8.74127	101.23711	8.71938			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	57.70820	100.00000	57.56528			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	21.40369	114.82122	21.35041		459,284,880.00	4,000	4,000.00	
BAW3	On 02/10/2017	Spot Bond	99.81750	9.60355	99.81750	9.57981			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	60.69607	100.11329	60.50218			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	64.95776	103.73691	64.80798			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	28.08768	99.83571	28.01823			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	32.91229	105.24488	32.83592			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	13.22639	111.52726	13.19422			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	45.21613	100.88946	45.10573			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	17.44172	104.32215	17.39687			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	77.13416	99.81811	76.82103			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	19.75678	102.00706	19.70698			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	19.74282	101.95171	19.69308			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	13.91578	99.81798	13.88138			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	19.65922	101.94160	19.60970			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	13.15922	104.59763	13.12530			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA09	On 31/12/2015	Spot Bond	99.81335	19.03656	99.81335	18.98950			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	19.03656	99.81335	18.98950			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	16.07226	99.81340	16.03253			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	16.59773	101.35805	16.55613			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	17.45353	102.22265	17.40945			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	19.75678	102.00706	19.70698			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	16.81088	102.70168	16.76824			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	11.54707	102.35327	11.51788			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	13.60627	99.82359	13.57263			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	13.60760	99.81671	13.57396			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	13.60760	99.81671	13.57396			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	29.96038	99.82722	29.88630			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	90.73754	99.86832	90.52724			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	18.39840	97.82330	18.35374			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	12.70698	103.70924	12.67447			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	13.96677	99.79214	13.93226			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	12.03446	100.04409	12.00465			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.54653	99.77076	1.54271			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA27	On 30/09/2017	Spot Bond	92.33087	11.75277	92.33087	11.72568			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	57.70519	99.87024	57.52124			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	17.57015	99.83486	17.52671			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	9.32548	99.06007	9.30258			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.63321	99.81958	0.63165			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	20.39806	104.16088	20.34567			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	18.59138	103.97505	18.54371			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	16.02869	106.00425	15.98687			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	13.81833	99.75847	13.78418			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.26059	99.75846	0.25995			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.55388	100.00000	6.54145			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.88515	100.00000	19.83590			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.09772	100.00000	18.05290			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.17143	100.00000	11.14376			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.17921	100.00000	11.15122			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.50679	100.00000	13.47334			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.70340	100.00000	11.67442			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ01	On 10/03/2013	Spot Bond	100.20198	93.97378	100.20198	93.74416			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	30.10625	102.32067	30.03015			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	18.64906	102.37811	18.60191			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	50.00001	100.00000	50.00000			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	1.94223	169.54509	1.93565			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	9.60888	150.32167	9.58476			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	11.10642	150.48996	11.07850			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	9.67505	105.72100	9.65252			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	45.85088	101.02420	45.73878			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	81.61203	101.68745	81.36805			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	43.94972	100.66680	43.84261			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	43.49626	100.64029	43.39029			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	81.37665	104.00756	81.12976			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	66.50462	100.90417	66.34221			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	90.68417	101.68177	90.47078			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	8.02848	100.33377	8.00854			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311F	On 20/09/2014	Spot Bond	100.06919	28.71286	100.06919	28.64171			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	39.59249	100.00000	39.49657			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	70.95026	100.00000	70.81911			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	11.52192	101.11913	11.49311			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	11.56756	101.12772	11.53863			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	11.70444	101.15348	11.67515			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.16027	101.23934	12.12982			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	12.61548	101.32517	12.58386			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	13.88671	101.56516	13.85184			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.55235	100.00000	5.53860			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	11.60045	100.93890	11.57211			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	12.00569	100.99127	11.97635			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	12.17928	101.01372	12.14950			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	12.23713	101.02120	12.20721			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	12.93089	101.11093	12.89925			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	13.85459	101.23048	13.82065			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.34503	100.00000	4.33451			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.34503	100.00000	4.33451			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.26827	100.10441	9.24530			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	9.86161	100.11338	9.83717			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	10.02341	100.11583	9.99857			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	13.78150	107.76177	13.74872			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	10.50879	100.12316	10.48274			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	11.37155	100.13609	11.34336			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.49274	100.00000	2.48657			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.49274	100.00000	2.48657			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	37.55569	110.26280	37.46618		111,585,953,600.00	1,012,000	4,100,000.00	
BID04	On 23/11/2017	Spot Bond	100.53667	8.93529	100.53667	8.91355			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	99.53343	50.11692	99.53343	99.72805			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	70.44882	96.69296	70.31838			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	99.39485	97.09166	99.39485	96.83563			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	99.18162	93.40121	99.18162	93.16476			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	15.96114	100.49749	15.92230			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.40508	100.00000	7.38714			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.78174	100.60117	7.76278			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1B	On 21/11/2015	Spot Bond	100.49926	15.98204	100.49926	15.94316				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	16.32686	100.52855	16.28711				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	16.95348	100.58172	16.91219				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	19.56008	100.80214	19.51236				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	15.16265	101.17004	15.12554				0.00	0	0.00
BMWF03	On 15/06/2013	Spot Bond	100.10916	81.16772	100.10916	80.81452				0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	82.22831	100.17136	81.98396				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	59.75950	100.07370	59.61142				0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	77.46990	100.27042	77.31434				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.61935	100.00000	8.59801				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	32.36970	112.83919	32.28979				451,356,760.00	4,000	3,800,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	16.97828	121.22515	16.93389				484,900,600.00	4,000	4,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	14.82604	101.55684	14.78962				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	45.39180	100.95576	45.28090				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	16.94915	108.79348	16.90853				1,087,934,800.00	10,000	8,600,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	15.21902	109.29382	15.18241				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	12.02936	101.38676	11.99986				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL14	On 01/02/2019	Spot Bond	110.62195	16.39373	110.62195	16.35456			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	22.73983	100.52977	22.68447			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	12.80143	105.82127	12.77143		1,164,033,970.00	11,000	3,500,000.00	
CBL17	On 23/08/2019	Spot Bond	100.81182	11.34681	100.81182	11.31912			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	15.29530	105.70562	15.26007			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	10.32563	100.97754	10.30040			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	10.88419	100.26196	10.85718			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	11.12965	123.26011	11.10033			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	10.86888	119.72199	10.84090		239,443,980,000.00	2,000,000	1,000,000.00	
CCT03	On 15/03/2025	Spot Bond	123.54995	12.82931	123.54995	12.79525		15,320,193,800,000.00	124,000,000	31,000,000.00	
CGR10	On 08/12/2016	Spot Bond	100.40002	15.21147	100.40002	15.17367			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	20.73429	107.22537	20.68517			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	32.44389	100.86678	32.36382			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	104.62014	101.10082	104.34913			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	41.04500	102.24997	40.93730			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	25.82411	102.59156	25.75356			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	23.27458	100.41408	23.21673			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	96.44088	100.11325	96.21102			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN104	On 15/06/2014	Spot Bond	100.18762	44.70885	100.18762	44.59794	0.00	0	0.00			
CLN108	On 20/06/2013	Spot Bond	100.07319	79.61156	100.07319	79.27259	0.00	0	0.00			
CLN110	On 31/03/2013	Spot Bond	100.00000	90.18895	100.00000	89.97970	0.00	0	0.00			
CLN111	On 31/03/2013	Spot Bond	100.00000	90.18895	100.00000	89.97970	0.00	0	0.00			
CLN112	On 31/03/2013	Spot Bond	100.00000	90.18895	100.00000	89.97970	0.00	0	0.00			
CLN113	On 31/03/2013	Spot Bond	100.00000	90.18895	100.00000	89.97970	0.00	0	0.00			
CLN114	On 20/06/2013	Spot Bond	100.07319	79.61156	100.07319	79.27259	0.00	0	0.00			
CLN115	On 20/06/2013	Spot Bond	100.07319	79.61156	100.07319	79.27259	0.00	0	0.00			
CLN116	On 31/08/2013	Spot Bond	100.53672	61.76931	100.53672	61.57127	0.00	0	0.00			
CLN117	On 20/06/2013	Spot Bond	100.07373	79.63068	100.07373	79.29163	0.00	0	0.00			
CLN118	On 20/06/2013	Spot Bond	100.06833	79.43939	100.06833	79.10118	0.00	0	0.00			
CLN120	On 20/06/2013	Spot Bond	100.06400	79.28637	100.06400	78.94881	0.00	0	0.00			
CLN123	On 23/05/2013	Spot Bond	100.60353	89.38079	100.60353	88.96096	0.00	0	0.00			
CLN126	On 20/08/2015	Spot Bond	101.15466	23.17095	101.15466	23.11424	0.00	0	0.00			
CLN127	On 01/07/2013	Spot Bond	99.83222	82.29114	99.83222	82.04727	0.00	0	0.00			
CLN130	On 20/08/2015	Spot Bond	101.14186	23.02555	101.14186	22.96920	0.00	0	0.00			
CLN132	On 20/09/2013	Spot Bond	100.06829	59.55899	100.06829	59.36880	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN133	On 20/09/2013	Spot Bond	100.06451	59.29801	100.06451	59.10867			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	23.79383	101.20948	23.73557			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	62.44329	100.61649	62.24729			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	62.44244	100.58787	62.24650			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	62.15995	100.59448	61.96055			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	79.66894	100.07482	79.32972			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	79.53504	100.07103	79.19641			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	59.81996	100.07206	59.62894			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	67.71854	106.64650	67.55884			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	91.74285	103.71200	91.53288			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	65.34562	104.51633	65.19401			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	63.96045	100.85780	63.75928			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	42.46404	100.09542	42.35880			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	60.31342	100.79729	60.16301			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	60.31342	100.79729	60.16301			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	83.96878	101.28023	83.78025			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	23.62010	100.83563	23.56244			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	17.29250	100.00000	17.24968			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN163	On 20/09/2015	Spot Bond	100.00000	17.10261	100.00000	17.06026				0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	47.53979	100.00000	47.42462				0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	47.53979	100.00000	47.42462				0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	47.53979	100.00000	47.42462				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	47.53979	100.00000	47.42462				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	47.53979	100.00000	47.42462				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	47.53979	100.00000	47.42462				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	16.64386	100.07575	16.60261				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	47.53979	100.00000	47.42462				0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	90.31464	100.04314	90.10501				0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	90.86565	100.23356	90.65441				0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	90.51273	100.08420	90.30257				0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	90.51639	100.05746	90.30626				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	39.56939	100.00000	39.47140				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	12.94517	100.06980	12.91309				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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN183	On 15/06/2016	Spot Bond	100.15069	15.59800	100.15069	15.55933			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	10.78773	99.78582	10.76363			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	15.59800	100.15069	15.55933			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	12.13937	101.41261	12.10893			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	46.47931	100.22617	46.36397			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	47.57915	100.17009	47.46115			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	8.06224	108.36668	8.04330			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	14.58307	99.52839	14.54790			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	3.97922	108.34841	3.96902			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	15.94267	102.60151	15.90624			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	47.80681	100.25498	47.68816			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	15.59800	100.15069	15.55933			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	15.59800	100.15069	15.55933			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.52733	107.96614	4.51563			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.29340	107.75628	8.27197			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	15.02202	100.11142	14.98478			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	92.59178	100.00002	92.37340			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	93.00557	100.07054	92.78399			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN210	On 20/06/2013	Spot Bond	100.08593	80.06297	100.08593	79.72205			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	61.27557	100.10498	61.12369			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	26.37623	101.25895	26.31017			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	26.44335	101.27689	26.37713			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	14.05749	105.79026	14.02473			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	26.74061	101.32709	26.66525			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	26.54880	101.30689	26.48229			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	10.13915	101.18509	10.11378			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	10.13733	101.19643	10.11195			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	14.06840	105.99233	14.03556			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	14.06840	105.99233	14.03556			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	44.75980	107.65143	44.64143			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	45.07754	110.88445	44.95516			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	12.73181	104.90153	12.70234			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	11.71853	100.07790	11.68949			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	12.62348	100.08711	12.59220			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	81.23072	100.16277	80.87554			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN229	On 14/06/2013	Spot Bond	100.16385	81.24632	100.16385	80.89107			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	26.13101	101.18605	26.06562			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	26.13101	101.18605	26.06562			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	47.94440	100.17539	47.82549			0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	100.85155	97.83736	100.85155	97.57359			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	84.23283	101.40617	84.04351			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	84.23283	101.40617	84.04351			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	16.37892	100.16285	16.33830			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	10.23118	100.71861	10.20623			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	100.12783	100.63163	99.86756			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	10.56190	100.07925	10.53574			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	22.09435	100.51081	22.04058			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.57448	100.54638	10.54874			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	13.42472	103.07581	13.39443			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	13.42472	103.07581	13.39443			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	22.04060	100.51075	21.98695			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	22.06016	100.51227	22.00647			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	15.55330	99.62826	15.51575			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN247	On 24/02/2017	Spot Bond	100.86363	15.26763	100.86363	15.23036				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	20.93018	100.17567	20.87827				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	14.95478	100.84631	14.91828				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	20.48353	99.94994	20.43283				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	20.48353	99.94994	20.43283				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	20.48353	99.94994	20.43283				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	20.48353	99.94994	20.43283				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	20.48353	99.94994	20.43283				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	20.65187	99.94850	20.60076				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	9.72517	99.94597	9.70111				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	9.72517	99.94597	9.70111				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	9.72517	99.94597	9.70111				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	9.72517	99.94597	9.70111				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	9.72517	99.94597	9.70111				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	9.77791	99.94556	9.75370				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	12.11359	110.57517	12.08417				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	42.28866	100.09271	42.18385				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN264	On 18/08/2014	Spot Bond	100.59304	30.42723	100.59304	30.35312			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	87.15902	99.85267	86.95798			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	40.69704	100.09928	40.59617			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	40.69704	100.09928	40.59617			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	9.30338	101.01926	9.28064			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	11.66556	100.09028	11.63665			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	14.43372	100.79299	14.39851			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	13.26469	100.10632	13.23181			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.85225	100.07520	9.82783			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.79892	100.07467	9.77464			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.85270	100.07203	9.82829			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	10.13116	100.58176	10.10648			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	11.72749	100.62464	11.69892			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	11.69894	100.62450	11.67045			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.83137	100.07182	9.80701			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	23.75383	100.10367	23.69495			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	10.19373	100.32695	10.16842			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	20.73797	100.05044	20.68659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN282	On 27/06/2015	Spot Bond	99.94992	20.41422	99.94992	20.36369			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	16.04531	100.07255	16.00555			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.81206	100.08473	10.78526			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	10.81206	100.08473	10.78526			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.81206	100.08473	10.78526			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	10.81206	100.08473	10.78526			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.83975	100.79550	9.81575			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.49614	100.46527	9.47252			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	10.93853	99.93367	10.91146			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	10.93853	99.93367	10.91146			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	10.83305	99.93449	10.80624			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	10.71295	99.84728	10.68645			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	10.83305	99.93449	10.80624			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	10.79185	99.84633	10.76517			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.57061	100.08705	1.56671			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	10.71295	99.84728	10.68645			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	10.73951	99.84728	10.71295			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN299	On 30/06/2017	Spot Bond	99.84633	10.79185	99.84633	10.76517			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.84248	100.00000	5.82801			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.95024	100.00000	5.93551			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.57068	100.08579	1.56679			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.57570	100.00000	1.57180			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.57570	100.00000	1.57180			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.57570	100.00000	1.57180			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	0.88197	100.00000	0.87916		1,002,004,900,000.00	10,020,049	10,020,049.00	
CLN311	On 20/03/2018	Spot Bond	100.00000	0.88197	100.00000	0.87916		1,002,004,900,000.00	10,020,049	10,020,049.00	
CLN39	On 07/02/2016	Spot Bond	100.00000	24.55903	100.00000	24.50497			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	24.55903	100.00000	24.50497			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.69667	35.42491	0.69605			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	80.47044	156.72722	80.20121			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	95.02247	100.26956	94.78844			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN47	On 07/03/2013	Spot Bond	100.26726	94.97775	100.26726	94.74383				0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	143.61355	100.00000	143.23132				0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	124.86299	156.52494	124.42016				0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	94.93304	100.26496	94.69923				0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	87.52218	154.89181	87.20696				0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	100.24388	100.90305	99.71167				0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	100.24388	100.90305	99.71167				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	4.50074	164.96027	4.48351				0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	86.22927	98.96405	86.04375				0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	86.24696	98.95402	86.06143				0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	94.97775	100.26726	94.74383				0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	94.97775	100.26726	94.74383				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	14.70820	100.00000	14.67178				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	88.63683	102.57148	88.43578				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	8.31203	127.81539	8.28949				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00010	150.48996	0.00009			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	19.96072	80.28000	19.92852			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	20.01186	80.11138	19.97963			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	10.79994	101.51920	10.77284			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	10.79994	101.51920	10.77284			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	11.87648	100.07895	11.84705			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	11.28715	100.07296	11.25919			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	10.11941	100.07419	10.09433			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	79.93897	101.51807	79.70520			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	10.22560	100.07839	10.20026			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.02837	101.17107	9.00578			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	18.19433	112.14249	18.14964			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	87.32475	102.77374	87.12945			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	10.65911	104.83082	10.63446			0.00	0	32,510,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	11.32478	123.34967	11.29493			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	18.36063	109.68398	18.31658			0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	12.69829	116.79754	12.66606			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ12C	On 17/02/2013	Spot Bond	5.86800	105.47759	5.86800	105.46069			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	30.02761	100.46415	29.95376			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.25558	100.49279	10.23062			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	21.93967	100.39083	21.88514			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	15.99991	100.94063	15.96082			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	92.14320	100.39538	91.91026			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	89.65760	100.24848	89.43736			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	89.20955	100.00000	89.00353			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	101.25137	99.17467	101.25137	98.90257			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	88.67171	101.22658	88.46529			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	40.66683	102.15380	40.56418			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	22.73706	102.26580	22.67962			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	58.13834	102.03232	57.99176			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	68.64037	105.76710	68.48219			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	16.20600	127.91650	16.16204			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	12.56070	116.63462	12.52937		27,996,071,316,206.60	240,032,259	65,724,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23	On 27/02/2023	Spot Bond	119.62218	12.28941	119.62218	12.25814		38,837,525,755,739.90	324,668,266	105,541,000.00	
E170	On 01/08/2020	Spot Bond	146.45461	15.66100	146.45461	15.61430		6,736,912,060,000.00	46,000,000	23,000,000.00	
EDC01	On 04/04/2016	Spot Bond	104.01633	16.19322	104.01633	16.15168		0.00	0	0.00	
EFC01	On 31/08/2014	Spot Bond	100.57434	23.91936	100.57434	23.85983		0.00	0	0.00	
EFC02	On 31/08/2015	Spot Bond	100.62205	9.74284	100.62205	9.71858		0.00	0	0.00	
EFC03	On 31/08/2016	Spot Bond	100.65378	3.96725	100.65378	3.95737		0.00	0	0.00	
EFC04	On 31/08/2017	Spot Bond	100.68546	1.61464	100.68546	1.61061		0.00	0	0.00	
EL15	On 29/06/2015	Spot Bond	128.03785	11.37499	128.03785	11.34410		10,395,393,041,500.00	81,190,000	21,190,000.00	
EL28	On 02/05/2028	Spot Bond	1.58000	118.69665	1.58000	118.66716		379,516,000,000.00	240,200,000	41,500,000.00	
EL29	On 19/11/2029	Spot Bond	104.49020	2.15603	104.49020	2.15059		0.00	0	0.00	
EMM01	On 28/07/2020	Spot Bond	117.22671	14.27038	117.22671	14.23465		0.00	0	0.00	
EMM02	On 11/03/2021	Spot Bond	117.96601	12.92309	117.96601	12.89003		0.00	0	0.00	
EMM03	On 04/05/2024	Spot Bond	108.44717	11.28204	108.44717	11.25506		0.00	0	0.00	
EPF001	On 19/08/2015	Spot Bond	100.61804	16.91371	100.61804	16.87251		0.00	0	0.00	
EPFC02	On 07/11/2013	Spot Bond	100.74391	65.22475	100.74391	65.06569		0.00	0	0.00	
EPFC03	On 18/02/2013	Spot Bond	100.55022	93.79849	100.55022	93.55675		0.00	0	0.00	
EQ183U	On 24/01/2013	Spot Bond	100.00000	50.00001	100.00000	50.00000		0.00	0	0.00	
EQ184U	On 13/02/2013	Spot Bond	100.00000	100.18965	100.00000	99.92941		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ185U	On 11/06/2014	Spot Bond	100.00000	36.63574	100.00000	36.54502			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	93.67001	100.00000	93.44266			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	37.33404	100.00000	37.20610			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	26.78361	124.62183	26.70656			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	24.07313	105.65441	24.01679			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	17.79017	106.40064	17.74361			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	9.66754	101.27791	10.14665			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	31.62179	100.72291	31.54468			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	31.03744	100.66122	30.96181			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00126	100.64003	0.00126			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	31.75659	100.73714	31.67915			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00126	100.71039	0.00125			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	63.16469	100.58516	62.96648			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	30.54275	100.60896	30.46835			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	17.10156	100.62801	17.05989			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	63.17799	100.58802	62.97973			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.00127	100.58833	0.00127			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.00127	100.61654	0.00126			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	20.16539	107.62781	20.11773		1,506,789,340,000.00	14,000,000	3,461,000.00	
ES18	On 20/04/2018	Spot Bond	115.04070	11.03467	115.04070	11.00716		167,803,228,940,796.00	458,642,280	503,891,000.00	
ES23	On 25/01/2023	Spot Bond	123.79417	8.08393	123.79417	8.06279		120,427,010,542,224.00	972,800,339	262,866,000.00	
ES26	On 02/04/2026	Spot Bond	101.89369	9.99523	101.89369	9.97264		18,405,714,031,425.70	180,636,446	45,608,000.00	
ES33	On 15/09/2033	Spot Bond	8.64000	91.82794	8.62500	91.93790		15,201,747,757,440.00	759,461,546	593,938,000.00	
FIFB01	On 24/08/2015	Spot Bond	100.52379	17.04977	100.52379	17.00827		0.00	0	0.00	
FIFC03	On 09/10/2013	Spot Bond	101.23849	55.91293	101.23849	55.77294		0.00	0	0.00	
FIFC04	On 14/03/2013	Spot Bond	100.14918	88.36240	100.14918	88.14869		0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	12.54313	100.00000	12.51274		0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000	12.20600	100.00000	12.17643		0.00	0	0.00	
FR2A3C	On 15/08/2013	Spot Bond	100.72700	63.85513	100.72700	63.65451		0.00	0	0.00	
FR2B3C	On 15/08/2013	Spot Bond	100.75346	63.96598	100.75346	63.76497		0.00	0	0.00	
FR2C3C	On 15/08/2013	Spot Bond	100.83807	64.32059	100.83807	64.11832		0.00	0	0.00	
FR2D3D	On 15/08/2013	Spot Bond	100.88562	64.52000	100.88562	64.31702		0.00	0	0.00	
FRB03	On 15/09/2014	Spot Bond	106.83968	34.09466	106.83968	34.01414		641,038,080.00	6,000	15,100,000.00	
FRB05	On 21/12/2018	Spot Bond	102.29365	9.69472	102.29365	9.67274		0.00	0	0.00	
FRB08	On 10/06/2016	Spot Bond	100.22508	12.28662	100.22508	12.25614		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB09	On 10/06/2017	Spot Bond	100.22502	8.87514	100.22502	8.85312			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	10.15388	101.16350	9.49267			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01707	101.09860	0.01703			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	12.39947	109.77327	12.36971			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	9.64971	98.22086	9.62619			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	54.01446	100.00000	53.88254			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	76.76264	215.70757	76.43629			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	70.66631	105.50847	70.52774			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.41210	127.58470	2.40515			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.53514	273.62971	2.52316			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.48398	149.98730	2.47635			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.08379	199.45863	2.07589			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	23.07806	121.07209	23.01779			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	28.35165	100.00000	28.28821			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	28.35165	100.00000	28.28821			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.61046	52.69690	3.60627			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.43742	33.20196	3.43472			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.70622	31.98407	3.70340			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	41.07574	100.55103	40.98392			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	101.33547	101.09338	100.79360			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	14.78818	100.83125	14.75209			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	44.80285	100.12935	44.69178			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	41.36778	100.07866	41.26527			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	14.43123	100.80714	14.39602			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	14.43123	100.80714	14.39602			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	10.69387	100.52930	10.66726			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	14.21923	100.79281	14.18454			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	11.66564	100.08975	11.63673			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	87.91530	100.50743	87.50842			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	16.04575	100.15766	16.00595			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	10.27939	100.07580	10.25392			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	11.15383	100.08460	11.12620			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	42.79229	100.10209	42.68623			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.71708	98.00000	9.69250			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.42293	100.00000	9.39863			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC117	On 15/06/2016	Spot Bond	100.15523	15.88956	100.15523	15.85016			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	11.13205	100.08737	11.10446			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	13.15775	100.10732	13.12513			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	14.06376	100.11620	14.02890			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	10.67351	100.08283	10.64706			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	11.57654	102.36455	11.54727			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	15.33198	100.12857	15.29397			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	10.97210	100.08579	10.94491			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.24428	100.00000	7.22560			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	11.78186	100.10168	11.75266			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	13.83500	100.12161	13.80071			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	10.77116	100.09179	10.74447			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	11.41631	100.09811	11.38802			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	13.20086	100.11547	13.16814			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	12.33015	100.10701	12.29958			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	13.72753	100.12057	13.69349			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	14.50132	100.12805	14.46537			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC134	On 20/09/2017	Spot Bond			100.11516	13.16861	100.11516	13.13597				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond			100.11151	12.79239	100.11151	12.76069				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond			100.09968	11.57759	100.09968	11.54889				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond			100.09779	11.38405	100.09779	11.35584				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond			100.12327	14.00696	100.12327	13.97224				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond			100.12172	13.84575	100.12172	13.81143				0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond			100.11745	13.40508	100.11745	13.37186				0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond			100.12348	14.02846	100.12348	13.99368				0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond			100.10439	12.06139	100.10439	12.03149				0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond			100.09221	10.81418	100.09221	10.78738				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond			100.07700	9.26556	100.07700	9.24260				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond			100.12940	14.64102	100.12940	14.60473				0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond			100.09221	30.31584	100.09221	30.24071				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond			100.10419	19.08356	100.10419	19.03625				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond			100.72629	13.42879	100.72629	13.39604				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond			100.09926	18.61547	100.09926	18.56933				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond			100.08547	10.12595	100.08547	10.10086				0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond			98.00000	1.35008	98.00000	1.34667				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC152	On 20/12/2017	Spot Bond	100.08652	10.23349	100.08652	10.20813			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	9.38387	100.07817	9.36061			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	9.67426	100.08103	9.65029			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	12.52365	100.10890	12.49260			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	52.87589	100.20368	52.70685			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	36.56507	100.21459	36.47435			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	57.02672	100.20368	56.84440			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	36.47982	100.19795	36.38933			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.57105	100.07944	1.56716			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.64388	100.38297	0.64228			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	41.46172	100.57737	41.36901			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	37.78014	101.33365	37.68144			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	22.19926	100.08266	22.14425			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	17.29150	100.08218	17.24866			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	54.60739	101.28616	66.31568			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.07693	98.45245	10.05233			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	92.94919	115.36525	92.67692			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC55	On 11/07/2013	Spot Bond	101.29693	79.46809	101.29693	79.23678			0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	40.70986	100.06887	40.60899			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	8.73629	101.11641	8.71490			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	7.93737	115.36587	7.91775			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	12.36053	100.08387	12.32990			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	12.45523	100.08483	12.42436			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	6.07956	115.54905	6.06451			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	28.53126	113.64754	28.47198			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	5.57440	115.36587	5.56062			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	6.76061	117.71276	6.74363			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	9.34377	118.00209	9.32383			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	9.69915	101.27177	9.67539			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	19.12597	100.00000	19.07861			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	18.78326	100.20020	18.73666			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	17.10765	100.17418	17.06521			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	107.71347	4.73000	107.67755			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	17.31583	100.17741	17.27288			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC83	On 20/12/2016	Spot Bond	100.07144	11.13981	100.07144	11.11221				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	12.29739	100.08326	12.26692				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	32.20007	100.11237	32.12026				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	13.85453	100.09907	13.82019				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	13.45476	100.09502	13.42141				0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	92.17897	100.06298	91.95938				0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	92.18742	100.06521	91.96780				0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	92.22285	100.06023	92.00316				0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	92.30984	100.06131	92.08993				0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	10.73795	100.08049	10.71133				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	16.27480	100.16123	16.23444				0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	10.72728	100.08038	10.70070				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	24.00275	97.80179	23.94448				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	16.80576	100.16949	16.76408				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	14.87740	100.83728	14.84109				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	66.13174	99.94942	65.92537				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	67.92006	101.49845	67.70526				0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B1	On 02/08/2013	Spot Bond	99.46188	66.32209	99.46188	66.11599			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	67.47079	103.49133	67.25379			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	66.94266	97.69123	66.73786			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	66.16235	100.87998	65.95421			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	66.64009	101.02852	66.43019			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	67.22662	101.21079	67.01453			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	67.59466	101.32512	67.38120			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	17.29787	144.28965	17.24251			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	60.69951	100.90946	60.50426			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	36.88714	103.60434	36.79286			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	19.24427	101.69223	19.19590			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	14.18830	103.43851	14.15209			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	8.76245	102.25429	8.74031			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.51892	101.76484	8.49796			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	13.51179	100.00000	13.48615			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.63249	261.70847	2.62042			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.53702	273.38978	2.52504			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.67547	256.75899	2.66335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46	On 31/01/2022	Spot Bond	123.65104	3.55957	123.65104	123.65104	3.55027			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	8.46597	101.04016	101.04016	8.44527			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	3.92310	123.78317	123.78317	3.91203			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	12.19161	101.29456	101.29456	12.16107			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	10.41905	101.45459	101.45459	10.39291			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	66.89022	101.10626	101.10626	66.67938			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	8.32529	100.92257	100.92257	8.30495			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	59.27367	100.00005	100.00005	59.12688			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.14120	98.38735	98.38735	2.13611			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	89.28085	101.21006	101.21006	89.07109			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	91.93492	100.00000	100.00000	91.71706			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	87.89125	100.42877	100.42877	87.48286			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.91216	100.00000	100.00000	0.90995			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.92190	104.97509	104.97509	12.88849			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	84.64262	100.28475	100.28475	84.25522			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	83.12736	100.19981	100.19981	82.75399			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.98291	100.80772	100.80772	7.96343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593	17.09258	101.07593	17.04985				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.89811	100.44759	8.87600				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	40.72850	100.17395	40.62748				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.45929	100.76967	15.42075				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	36.66068	100.98200	36.56910				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	64.59114	100.85889	64.38798				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	12.46989	102.64440	12.43829				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	51.06702	100.85054	50.93960				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.60140	108.09035	2.59470				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	1.61973	101.11747	1.61577				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	56.91240	100.16642	56.77126				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	34.60236	107.16699	34.52043				8,573,359,200.00	80,000	1,477,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	25.61014	108.33117	25.54896				1,841,629,890.00	17,000	1,017,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	14.29469	107.16932	14.26084				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	12.33380	109.08100	12.30417				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	12.32761	117.62764	12.29633				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	10.04712	108.91524	10.02303				1,198,067,640.00	11,000	2,400,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	10.19778	118.59653	10.17173				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31	On 21/02/2031	Spot Bond	109.40010	12.60060	109.40010	12.57075				0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	11.32612	86.57971	11.30377				0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	15.51283	100.55204	15.47422				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	14.93872	101.32185	14.90130				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	19.67984	101.40666	19.63050				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	13.75389	107.64302	13.72138				0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	100.14573	100.00000	99.89473				0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	48.00
GPT11	On 29/01/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865				0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	96.85947	100.00000	96.61733				0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.79486	98.63805	100.79486	98.37010				0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	91.44919	100.37860	91.21978				0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525				0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126	94.59863	99.24126	94.35594				0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	87.25190	98.75737	87.04641				0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	50.00000	100.00000	99.72678				0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	99.54346	50.11440	99.54346	99.72802				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB90	On 26/04/2013	Spot Bond	100.00000	80.04386	100.00000	99.99993			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	99.45694	98.39139	99.45694	98.12831			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	99.40089	97.34889	99.40089	97.09149			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	99.99959	100.00000	99.99952			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	99.99932	100.00000	99.99925			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.34289	101.20169	7.32451			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	9.11894	101.57032	9.09603			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	1.40951	100.58455	1.75805			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	1.40875	100.59878	1.75715			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	1.40728	100.62628	1.75541			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.06174	100.00000	2.05643			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	1.40546	100.66039	1.75326			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	1.40294	100.70773	1.75028			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	29.48565	100.25900	29.41247			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT02	On 13/05/2016	Spot Bond	101.08226	13.57451	101.08226	13.54130			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	101.25499	14.62960	101.25499	14.59297			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	10.95209	100.11004	10.92494			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	25.52122	101.64234	21.57776			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.88280	100.23736	8.86076			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	11.27883	99.99999	11.25091			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	18.98222	101.18024	18.93472			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.78847	100.20054	8.76667			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			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	52.45737	101.50868	52.45736			0.00	0	0.00
HMS1B3	On 19/02/2013	Spot Bond	101.50868	52.45737	101.50868	52.45736			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00007	100.00000	50.00006			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	74.54787	100.00000	74.41008			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	77.71378	101.18125	77.49291			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	19.19458	101.21718	19.14653			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B9	On 19/07/2015	Spot Bond	107.10005	19.32118	107.10005	19.27032			0.00	0	0.00
HMS1C2	On 19/02/2013	Spot Bond	101.59173	52.58458	101.59173	52.58456			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	77.76888	101.22625	77.54778			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	19.48183	101.28016	19.43303			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	17.20967	117.06290	17.16066			0.00	0	0.00
HMS1D2	On 19/02/2013	Spot Bond	101.69896	52.74899	101.69896	52.74897			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	77.86804	101.30724	77.64651			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	19.85079	101.36111	19.80103			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	18.04322	114.94363	17.99265			0.00	0	0.00
HMS1E2	On 19/02/2013	Spot Bond	102.07916	53.33017	102.07916	53.33015			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	78.00019	101.41519	77.77811			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	20.30120	101.46001	20.25027			0.00	0	0.00
HMS1F2	On 19/02/2013	Spot Bond	102.24978	53.68667	102.24978	53.68665			0.00	0	0.00
HMS1G2	On 19/02/2013	Spot Bond	102.77072	54.53507	102.77072	54.53506			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	12.84519	120.49879	12.81232		665,298,039,846.79		5,521,201	32,992,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.49411	278.97229	2.48217		557,944,580,000.00		2,000,000	96,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.49041	279.46415	2.47848			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	12.86591	109.78196	12.83535		1,185,974,513,880.00		10,803,000	29,403,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY35	On 31/07/2035	Spot Bond	110.08516	12.84262	110.08516	12.81205				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.06000	113.49499	1.06000	113.46848			443,080,000,000.00	418,000,000	383,300,000.00	
I2038	On 31/01/2038	Spot Bond	1.74000	113.21280	1.72000	113.62516			354,820,800,000.00	203,920,000	152,500,000.00	
I2050	On 31/12/2050	Spot Bond	1.90000	119.33082	1.87000	120.21722			229,871,500,000.00	120,985,000	92,037,000.00	
IBC01	On 16/03/2015	Spot Bond	94.50000	24.13141	94.50000	24.08747			0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	111.10415	26.79567	111.10415	26.73035			0.00	0	0.00	
IBL12	On 12/03/2013	Spot Bond	100.38955	94.65003	100.38955	94.41951			0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond	101.98179	21.22133	101.98179	21.16784			0.00	0	0.00	
IBL14	On 28/06/2015	Spot Bond	100.56090	20.59829	100.56090	20.54703			0.00	0	0.00	
IBL15	On 28/06/2013	Spot Bond	99.93156	76.84037	99.93156	76.52432			0.00	0	0.00	
IBL18	On 10/12/2013	Spot Bond	100.23834	60.69271	100.23834	60.54209			0.00	0	0.00	
IBL19	On 15/03/2014	Spot Bond	100.38793	40.88348	100.38793	40.78189			0.00	0	0.00	
IBL20	On 15/03/2014	Spot Bond	104.99431	46.49883	104.99431	46.39055			0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond	110.23108	17.70743	110.23108	17.66454			0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	114.54738	13.00594	114.54738	12.97344			0.00	0	0.00	
IBL23	On 21/04/2014	Spot Bond	103.99743	42.76998	103.99743	42.67170			0.00	0	0.00	
IBL24	On 21/04/2014	Spot Bond	101.06758	36.92120	101.06758	36.82889			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL25	On 18/08/2014	Spot Bond	100.58995	30.28885	100.58995	30.21509			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	29.18968	111.22906	29.11364			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	15.39192	108.02289	15.35583			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	29.75908	100.81617	29.68645			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	10.20893	100.86946	10.18401			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	5.30748	123.12082	5.29366			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	2.13259	127.68743	2.12688			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	19.99783	99.85267	19.94838			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	9.20338	99.84531	9.18062			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	11.62653	108.72274	11.59882			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	20.82291	100.33316	20.77119			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	9.64587	100.11008	9.62196			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	10.06784	100.65809	10.04331			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	9.13120	102.66026	9.11045			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	7.78242	99.50921	7.76508		497,546,050.00	5,000	105,000.00	
IC02	On 09/05/2013	Spot Bond	100.00000	84.82942	100.00000	84.64893			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00140	100.00000	0.00139			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	21.53792	100.89947	21.48963			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP02	On 19/04/2015	Spot Bond	100.89947	21.53792	100.89947	21.48963			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	8.31101	101.97863	8.29242			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.16758	100.89947	8.14927			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	14.65518	100.90751	14.61859			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	14.43840	100.84756	14.40238			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	14.65825	99.83295	14.62201			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	19.59999	114.58662	19.55127			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	28.65812	99.86601	28.58724			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	28.65812	99.86601	28.58724			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	11.30505	100.72296	11.27748			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.09556	100.00000	8.07552			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	77.79265	101.81841	77.57300			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	64.94369	101.39919	64.73847			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	63.57620	101.19088	63.37566			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	27.03387	103.56174	26.97163			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	61.06399	100.41740	60.87265			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	64.01328	100.58388	63.85569			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN07	On 16/05/2013	Spot Bond	101.41671	83.30672	101.41671	83.13018			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	16.43415	101.24311	16.39389			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	50.00001	100.00000	50.00000			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	50.00001	100.00000	50.00000			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	50.00001	100.00000	50.00000			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	99.50873	50.12316	99.50873	50.12314			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	99.40818	98.92234	99.40818	98.65654			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	99.30784	97.09413	99.30784	96.83831			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	99.19658	95.33626	99.19658	95.08988			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	93.64405	99.09525	93.40658			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	92.01415	98.99412	91.78509			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	90.44361	98.88812	90.22253			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND311	On 12/03/2013	Spot Bond	98.78695	88.92852	98.78695	88.71500			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	87.46630	98.68599	87.25994			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.41306	100,000.00000	0.40844		700,000,000,000,000.00	507,000,000	435,000,000.00	
IND318	On 24/04/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND328	On 04/05/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	64.00091	100.00000	63.87949			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	63.03594	100.00000	62.91635			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	62.32177	100.00000	62.20354			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	61.49880	100.00000	61.38212			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	60.68669	100.00000	60.57155			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	59.88531	100.00000	59.77169			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	59.09451	100.00000	58.98239			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	58.31415	100.00000	58.20351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND346	On 12/11/2013	Spot Bond	100.00000	57.54409	100.00000	57.43492			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	56.78421	100.00000	56.67647			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	56.03436	100.00000	55.92805			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	55.29441	100.00000	55.18950			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	54.56423	100.00000	54.46071			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	53.84369	100.00000	53.74154			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	99.33502	100.81810	98.98247			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.70300	102.31971	100.70300	102.04646			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	91.22942	100.70818	90.79230			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	16.78685	101.98370	16.74454			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	16.54136	106.31357	16.49810			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	15.92393	104.39662	15.88295			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	8.99706	99.99991	8.97477			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	96.80733	100.00000	96.56532			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	31.90191	100.36848	31.82265			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING138	On 22/03/2017	Spot Bond	100.00021	10.48422	100.00021	10.45826			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	92.38351	100.00000	92.16250			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.02354	6.50000	102.00561			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	86.68933	101.36114	86.48730			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	84.71229	101.10456	84.51934			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	10.86546	100.08473	10.83854			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	27.15953	101.44140	27.09141			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	94.71872	100.25042	94.48547			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	83.63874	100.25042	83.26123			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	92.13734	100.08567	91.91675			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	91.96199	100.07206	91.74238			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	96.35545	100.37849	96.11373			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	86.64965	100.38408	86.25272			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	60.84798	100.38408	60.65736			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	96.36454	100.37919	96.12279			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	15.44918	100.00000	15.41175			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	9.88747	100.00000	9.86352			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.96288	49.76046	100.96288	49.76045			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING183	On 11/06/2013	Spot Bond	100.27920	80.96973	100.27920	80.62876				0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	77.57117	100.08647	77.23803				0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	81.64347	100.00000	81.39903				0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	78.23321	100.00000	77.95966				0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	82.53944	100.00000	100.00000				0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	99.73094	100.90615	99.20423				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	66.45096	100.92542	66.28865				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	66.45096	100.92542	66.28865				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	55.35794	101.29332	55.21927				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	46.93748	100.00000	46.82125				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	29.20377	102.06095	29.13012				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	28.16952	101.68471	28.10025				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	62.35566	100.42003	62.20067				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	19.25631	101.24581	19.20810				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	11.86979	101.27443	11.84006				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	8.92138	101.29354	8.89903				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	12.98323	107.00679	12.95270				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL4	On 29/03/2014	Spot Bond	105.51634	45.10305	105.51634	44.99759			633,098,040.00	6,000	6,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	16.02758	100.55058	15.98770			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	13.23163	111.16948	13.19935		2,780,348,694,800.00	25,010,000	12,510,000.00	
IV012	On 26/11/2014	Spot Bond	100.64446	31.69014	100.64446	31.61294			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	22.01990	100.00026	21.96537			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	22.17948	106.83400	22.12739			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	9.94354	100.08056	9.91890			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	8.92477	100.38986	8.90259			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.33895	117.02647	2.33311			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	2.90563	129.51692	2.89709			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	60.78736	100.38643	60.59485			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	8.10565	99.81973	8.08562			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	7.75569	101.53934	7.73622			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	7.66321	101.19270	7.64445			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.26609	100.25130	0.26543			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	8.14702	99.94061	8.12686			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	54.71607	100.95973	54.57941			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.16502	92.45654	2.15675			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030A	On 31/01/2025	Spot Bond	95.34778	2.09068	95.34778	2.08187			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	63.40240	100.52241	63.24639			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	93.51940	103.46133	93.29610			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	90.43867	99.88087	90.22905			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	15.57298	114.89453	15.53397			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	11.74262	101.30356	11.71383			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.87479	129.51692	2.86634			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	99.47998	50.13036	99.47998	50.13034			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	99.37949	98.39262	99.37949	98.12974			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	99.27921	96.58479	99.27921	96.33172			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	99.16760	94.84621	99.16760	94.60243			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA308	On 21/02/2013	Spot Bond	99.06633	93.17216	99.06633	92.93714			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	91.55943	98.96527	91.33269			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	90.00517	98.85919	89.78629			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	88.50547	98.75808	88.29404			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA326	On 19/05/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	61.26567	100.00000	61.14943			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	60.45664	100.00000	60.34194			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA343	On 24/10/2013	Spot Bond	100.00000	59.65829	100.00000	59.54510			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	58.87049	100.00000	58.75879			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	58.09309	100.00000	57.98287			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	57.32595	100.00000	57.21719			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	56.56895	100.00000	56.46162			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	55.82194	100.00000	55.71603			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	55.08479	100.00000	54.98029			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	54.35738	100.00000	54.25426			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	53.63958	100.00000	53.53781			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	81.29946	99.74330	81.06154			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.57319	100.81205	8.55228			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	44.08840	101.01716	43.98062			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	16.35170	101.02507	16.31173			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	66.11576	100.81807	65.90787			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.68775	101.77520	100.68775	101.50489			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	94.95438	100.65963	94.48146			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	81.35496	100.00000	81.18368			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	60.96949	100.00000	60.82179			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDC03U	On 29/01/2014	Spot Bond	100.00000	40.95995	100.00000	100.00000			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	10.38851	101.04078	10.36311			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	26.16874	100.00000	100.00000		10,000,000,000,000.00	100,000,000	100,000,000.00	
KCF01U	On 30/04/2013	Spot Bond	100.00000	102.02316	100.00000	101.48900			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	96.84211	100.00000	96.33508			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	105.05151	109.78812	105.05151	109.47924			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	102.55925	104.62962	102.29206			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.23881	102.42188	2.23370			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	1.69513	101.21431	1.69098			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	105.30839	100.00000	105.02606			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	90.66567	100.00000	90.45578			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	11.52811	153.49881	11.49190			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	53.99326	101.46222	65.85817			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	20.36067	100.47188	20.31004			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	12.90534	103.08494	12.87622		84,941,990,560.00	824,000	7,400,000.00	
LGL03	On 03/04/2018	Spot Bond	101.72477	1.40433	101.72477	1.40116			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	9.49543	100.30391	9.47185			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL02	On 13/12/2015	Spot Bond	100.60223	20.24570	100.60223	20.20042		2,012,044,600,000.00	20,000,000	10,000,000.00	
LHL03	On 13/12/2016	Spot Bond	100.33330	3.87658	100.33330	3.86695		0.00	0	0.00	
MAQ007	On 27/01/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478		0.00	0	0.00	
MAQ008	On 09/02/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052		0.00	0	0.00	
MAQ015	On 23/08/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536		0.00	0	0.00	
MAQ020	On 02/08/2013	Spot Bond	100.80210	64.33016	100.80210	64.12792		0.00	0	0.00	
MAQ024	On 11/03/2013	Spot Bond	98.89515	89.13248	98.89515	88.91774		0.00	0	0.00	
MAQ025	On 11/10/2013	Spot Bond	101.14527	55.49853	101.14527	55.35970		0.00	0	0.00	
MAQ026	On 11/02/2013	Spot Bond	99.30996	95.57909	99.30996	95.33118		0.00	0	0.00	
MAQ027	On 07/03/2013	Spot Bond	98.95948	89.99604	98.95948	89.77699		0.00	0	0.00	
MAQ028	On 12/04/2013	Spot Bond	98.43044	82.80560	98.43044	82.62110		0.00	0	0.00	
MAQ029	On 23/04/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648		0.00	0	0.00	
MAQ030	On 11/07/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030		0.00	0	0.00	
MBC17	On 06/02/2013	Spot Bond	99.38845	96.83583	99.38845	96.58116		0.00	0	0.00	
MBC18	On 21/02/2013	Spot Bond	99.17027	93.16549	99.17027	92.93025		0.00	0	0.00	
MBF018	On 15/04/2013	Spot Bond	101.29323	84.58628	101.29323	84.39463		0.00	0	0.00	
MBF019	On 15/04/2014	Spot Bond	101.31233	37.84066	101.31233	37.74586		0.00	0	0.00	
MBF024	On 26/05/2013	Spot Bond	100.54173	87.63846	100.54173	87.23274		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF025	On 26/05/2014	Spot Bond	100.58073	42.44730	100.58073	42.34394				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	26.64253	101.30733	26.57578				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	18.86942	101.17095	18.82220				0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	15.17847	99.84625	15.14051				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	8.29973	99.84060	8.27897				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	57.81955	100.25866	57.67443				0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	105.92399	100.00000	105.63848				0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.07042	105.80310	101.07042	105.51412				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	46.07829	101.08567	45.96558				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	44.75122	100.00000	44.64281				0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	100.09351	100.00000	99.83686				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	44.16210	100.00000	44.05511				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	38.57164	100.00000	38.47612				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	23.56343	100.00000	23.50508				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	23.23120	100.00000	23.17492				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	5.98109	100.00000	5.96628				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	14.60227	100.00000	14.56611				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA01	On 16/04/2019	Spot Bond	109.95029	10.87242	109.95029	10.84628			329,850,870.00	3,000	3,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	29.52206	100.21678	29.44881			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	56.90728	100.18427	56.76612			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	23.26996	100.20050	23.21224			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	31.44273	101.34831	31.37198			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	31.49061	101.35889	31.41976			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	12.92948	101.41174	12.90038			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	7.55985	103.44664	7.54246			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.24703	103.61067	7.23034			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	15.24409	101.86568	15.20964			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	9.99315	104.35890	9.97000			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	10.06712	104.67108	10.04375			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	27.88035	106.18586	27.81519		34,744,013,392,000.00	327,200,000	87,600,000.00	
MFS1A1	On 20/12/2015	Spot Bond	100.06286	15.49825	100.06286	15.45985			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.56849	100.06556	7.54973			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	10.39641	110.15502	10.36835			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	20.43944	107.16233	20.39104		642,973,980.00	6,000	25,400,000.00	
MIL01	On 31/05/2015	Spot Bond	100.44922	21.97703	100.44922	21.92240			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIL02	On 31/05/2017	Spot Bond	104.78971	11.89637	104.78971	11.86886			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	86.75502	100.42970	86.35006			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	11.57642	104.79935	11.54964		628,796,100.00		6,000	6,800,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	34.43696	110.61908	34.35330		1,548,667,120.00		14,000	1,900,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	19.14865	110.59153	19.10214		2,145,475,682,000.00		19,400,000	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	10.61230	115.34633	10.58564		116,384,446,970.00		1,009,000	3,600,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	58.67028	102.81634	58.53672		0.00		0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	87.25006	98.77372	87.04454		0.00		0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	83.35583	98.48888	83.16877		0.00		0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871		0.00		0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.89288	100.00000	6.87618		0.00		0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.11793	100.00000	0.11765		0.00		0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	7.22003	100.00000	7.20254		0.00		0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	7.30925	100.00000	7.29155		0.00		0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.71810	100.89771	6.70169		0.00		0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.80633	100.61875	6.78974		0.00		0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.92398	100.62967	6.90712		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A308		On 14/08/2020	Spot Bond	100.63509	6.98281	100.63509	6.96579		0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	100.64159	7.05338	100.64159	7.03620		0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	100.65787	7.22980	100.65787	7.21218		0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	100.66881	7.34739	100.66881	7.32947		0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	100.68074	7.47671	100.68074	7.45848		0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	100.69157	7.59424	100.69157	7.57573		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	100.69687	7.65301	100.69687	7.63436		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	100.76218	8.35774	100.76218	8.33735		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	100.83813	9.17897	100.83813	9.15657		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.11793	100.00000	0.11765		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.11793	100.00000	0.11765		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	103.67668	9.32440	103.67668	9.30291		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	101.36748	36.75053	101.36748	36.65841		0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	100.92433	30.19224	100.92433	30.11849		0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	100.76441	21.69942	100.76441	21.64650		0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	100.97362	9.80145	100.97362	9.77750		0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	100.60434	16.22262	100.60434	16.18311		0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	100.47967	8.92334	100.47967	8.90163		0.00	0	125,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2A	On 15/09/2015	Spot Bond	112.76469	21.54954	112.76469	21.49638				1,014,882,210.00	9,000	10,400,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	16.76734	100.61353	16.72559				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	13.52192	122.79495	13.48620				982,359,600.00	8,000	4,900,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.50214	32.99078	3.49941				0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	83.73439	101.43082	83.54617				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	24.49288	108.29303	24.43472				0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	19.27668	101.23516	19.22842				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	7.38119	101.30698	7.36269				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	45.33960	104.56520	45.23436				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	39.96809	100.00004	39.86912				0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	17.28397	109.74955	17.24224				1,646,243,250.00	15,000	26,177,960.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	12.50445	100.00006	12.47348				0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	101.14217	119.17407	100.84980				0.00	0	0.00
NCLN17	On 24/01/2013	Spot Bond	100.94176	52.61476	100.94176	52.61475				0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	96.27449	100.33399	96.03724				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	33.23923	100.00000	33.17617				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	41.98460	100.00000	41.90495				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN45	On 22/09/2014	Spot Bond	100.00000	31.69804	100.00000	31.63791			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	30.05659	100.00000	29.99957			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	22.54925	100.55018	22.49435			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	94.72098	100.22266	94.49062			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	91.89803	99.94761	91.68190			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	91.62171	99.94811	91.40673			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	91.62171	99.94811	91.40673			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	91.62171	99.94811	91.40673			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	21.15964	99.86407	21.10730			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	20.07479	101.50309	20.02441			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	19.68049	101.36582	19.63116			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	22.18292	100.40506	22.12779			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	18.70304	80.20911	18.67289			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	16.59668	100.38119	16.55545			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	13.69297	100.00000	13.66699			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	14.47738	101.10639	12.86681			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	15.04127	101.21257	13.44233			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	14.50953	101.03995	14.47405			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN67	On 13/07/2016	Spot Bond	101.41775	12.56395	101.41775	12.53245				0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	15.15144	76.11506	15.12796				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	60.94457	100.41337	60.74938				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	40.81613	100.10537	40.71495				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	40.74267	100.10374	40.64168				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	19.97383	99.82783	19.92445				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.76201	100.74066	9.73821				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.78691	100.07228	8.76515				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	15.67181	100.06803	15.63298				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	8.41135	101.43571	8.39025				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	21.88422	110.75661	21.83101				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	64.90470	105.36061	64.75313				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	50.19445	106.42411	50.07819				0.00	0	3,800,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	7.93730	101.17472	7.91744				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	15.26659	119.90407	15.22703				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	11.14108	108.97397	11.11194				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET41	On 16/02/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	88.70641	98.87170	88.49377			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	18.61628	100.47393	18.56998			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.04903	156.96491	5.03196			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	8.22134	115.40836	8.20067			0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	88.49727	98.83767	88.28571			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	72.94427	97.39714	72.80256			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	57.04626	100.19307	56.90475			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	10.92249	114.59979	10.89262			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	13.30808	100.55569	13.27568			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	42.87832	100.53494	42.77395			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	89.17920	100.49411	88.75873			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	21.59185	100.52625	21.53929			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	10.92989	116.99821	10.89945			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	43.13454	100.56446	43.02951			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	89.33163	100.52540	88.91033			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	21.77852	100.54276	21.72551			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	11.35122	114.44931	11.32021			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C11	On 22/05/2014	Spot Bond	100.59918	43.43590	100.59918	43.33011				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	89.53487	100.56709	89.11245				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	22.12233	100.57314	22.06846				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	89.56450	100.57316	89.14193				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	89.73621	100.58790	89.31277				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	89.94550	100.65124	89.52085				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	90.22063	100.70756	89.79448				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	9.84354	100.72887	9.81954				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	14.81028	100.67612	14.77419				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	62.69496	134.34526	62.50441				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	42.71562	108.59837	42.61338			5,256,161,108,000.00	48,400,000	24,200,000.00	
NRA018	On 30/11/2018	Spot Bond	125.30314	11.66037	125.30314	11.62925			632,404,947,580.00	5,047,000	7,547,000.00	
NRA01U	On 31/03/2013	Spot Bond	100.00000	90.18895	100.00000	89.97970				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	11.61157	134.80590	11.57857			404,417,700,000.00	3,000,000	4,500,000.00	
NRA023	On 31/05/2023	Spot Bond	171.14853	4.45540	171.14853	4.43937				0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	10.62507	135.14144	10.59498			837,876,928,000.00	6,200,000	6,100,000.00	
NTC09	On 18/04/2013	Spot Bond	101.23304	83.89725	101.23304	83.70853				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC10	On 18/04/2014	Spot Bond	101.21485	37.44113	101.21485	37.34740			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	37.33008	101.18197	37.23667			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	11.61620	101.47481	11.58769			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	21.51868	100.95122	21.46611			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	65.74214	100.91565	65.53525			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	16.22626	101.05067	16.18658			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	14.30234	100.00000	14.26692			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	14.34884	100.00000	14.31331			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	14.37675	100.00000	14.34115			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	15.04643	100.00000	15.00916			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	15.79051	100.00000	15.75140			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	20.44103	100.00000	20.39040			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	18.69713	108.19161	18.65276		35,921,670,160,590.00	332,019,000	98,100,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.33451	100.00000	4.32401			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	15.23035	104.37000	15.20056			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	21.85590	100.00000	21.80177			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.28515	100.00000	6.26959			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	81.78643	100.19068	81.42718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM04	On 25/01/2013	Spot Bond	99.51117	50.12251	99.51117	99.72811				0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	96.86355	100.38733	96.61993				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	50.00000	100.00000	100.00000				0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	71.28216	100.00000	71.14692				0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	93.08161	100.47782	92.84371				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	40.96705	100.10564	40.86551				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	36.09035	100.09773	35.99782				0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	80.79711	100.09376	80.44556				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	80.91415	100.09863	80.56208				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	60.31048	100.10500	60.11782				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	41.09256	100.10840	40.99070				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	36.08904	100.10173	35.99651				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	81.10920	100.10673	80.75626				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	60.38608	100.10663	60.19318				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	41.37308	100.11457	41.27052				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	36.08745	100.10653	35.99493				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C4D	On 15/06/2013	Spot Bond	100.12130	81.46030	100.12130	81.10579			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	41.68312	100.12138	41.57978			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	36.08561	100.11212	35.99309			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	81.77236	100.13423	81.41646			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	43.82031	100.68448	43.71351			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	35.71048	116.98567	35.61872			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	29.24671	91.25497	29.18604			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.84825	40.60007	0.84739			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	124.71972	5.33000	124.72889		211,604,613,018,840.00	626,332,026	7,240,319,000.00	
R158	On 15/09/2015	Spot Bond	124.15418	22.42345	124.15418	22.36304			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	14.93870	86.87026	14.90896			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	17.16168	130.95502	17.11345			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.07581	82.70497	8.06038			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	72.20446	107.05466	72.03642			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.24000	129.27227	7.23500	129.29870		141,903,821,541,240.00	599,975,351	0,173,579,000.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.76645	38.29047	0.76571			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.70491	36.16829	0.70427			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On 31/03/2013	Spot Bond	217.33245	161.29343	217.29089	160.57973		61,798,482,157,500.00	284,350,000	1,297,125,472.00	
R197	On 07/12/2023	Spot Bond	0.93000	286.22240	0.92000	286.40700		160,266,900,000.00	172,330,000	152,108,000.00	
R201	On 21/12/2014	Spot Bond	5.07500	107.42280	5.07000	107.41739		7,851,321,709,875.00	547,058,465	501,833,000.00	
R202	On 07/12/2033	Spot Bond	1.65000	216.57093	1.62000	217.54051		1,727,114,400,000.00	046,736,000	1,083,813,000.00	
R2023	On 28/02/2023	Spot Bond	6.69500	110.78918	6.71500	110.61703		57,682,740,602,370.00	615,793,966	3,611,414,330.00	
R203	On 15/09/2017	Spot Bond	5.76500	112.97995	5.75500	113.00483		83,541,049,629,115.00	491,075,391	5,364,139,000.00	
R204	On 21/12/2018	Spot Bond	6.01500	110.50282	6.01000	110.51084		74,226,893,883,525.00	340,298,235	4,465,580,847.00	
R2048	On 28/02/2048	Spot Bond	108.88836	11.43769	108.88836	11.41026		396,810,961,512,000.00	644,200,000	2,426,800,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	38.83336	100.00000	38.73719		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.11000	102.44412	5.10000	102.43940		14,273,512,610,000.00	793,251,000	1,085,000,000.00	
R207	On 15/01/2020	Spot Bond	6.23500	105.86651	6.24500	105.79079		87,313,044,983,980.00	003,696,068	6,753,348,000.00	
R208	On 31/03/2021	Spot Bond	6.36500	104.58288	6.38500	104.43703		136,486,653,077,680.00	443,307,632	7,812,600,392.00	
R209	On 31/03/2036	Spot Bond	8.04000	83.31294	8.02500	83.42877		144,730,875,603,480.00	001,352,687	7,279,710,000.00	
R210	On 31/03/2028	Spot Bond	1.38000	165.71585	1.38000	165.67563		371,033,700,000.00	268,865,000	416,592,000.00	
R211	On 31/01/2017	Spot Bond	0.11000	114.01608	-0.09000	113.99271		(47,109,260,000.00)	428,266,000	1,195,172,000.00	
R212	On 31/01/2022	Spot Bond	0.81500	132.81747	0.81500	132.78731		1,333,432,910,000.00	636,114,000	1,416,260,276.00	
R213	On 28/02/2031	Spot Bond	7.78500	95.28082	7.77000	95.39725		80,164,607,068,530.00	297,316,258	4,800,974,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On 28/02/2041	Spot Bond	84.68795	10.22414	84.68795	10.20422		921,815,734,606,480.00	884,851,205	7,053,119,000.00	
R223C	On 15/03/2013	Spot Bond	98.99493	88.26925	98.99493	88.05844		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	60.59582	96.64575	60.46399		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	41.60303	94.28171	41.51435		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	29.04550	91.87036	28.98491		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	20.81155	88.83566	20.76934		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	86.87026	14.93870	86.87026	14.90896		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	84.86749	10.88270	84.86749	10.86146		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	82.70497	8.07581	82.70497	8.06038		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	97.62766	71.77796	97.62766	71.64042		0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	95.17874	49.47667	95.17874	49.37096		0.00	0	0.00	
R325C	On 21/06/2014	Spot Bond	92.80992	34.29022	92.80992	34.21847		0.00	0	0.00	
R326C	On 21/12/2014	Spot Bond	90.60553	24.10521	90.60553	24.05578		0.00	0	0.00	
R327C	On 21/06/2015	Spot Bond	87.76872	17.39079	87.76872	17.35606		0.00	0	0.00	
R328C	On 21/12/2015	Spot Bond	85.82547	12.57175	85.82547	12.54711		0.00	0	0.00	
R329C	On 21/06/2016	Spot Bond	83.71772	9.25141	83.71772	9.23365		0.00	0	0.00	
R330C	On 21/12/2016	Spot Bond	81.42381	6.94830	81.42381	6.93527		0.00	0	0.00	
R331C	On 21/06/2017	Spot Bond	77.48625	5.59043	77.48625	5.58038		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R332C	On 21/12/2017	Spot Bond	75.13464	4.38011	75.13464	4.37244				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.58064	72.16183	3.57459				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.87452	70.13136	2.86977				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.33629	68.17127	2.33253				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.92586	66.23386	1.92284				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.72780	63.06100	1.72520				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.46563	61.24492	1.46348				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.29270	59.05342	1.29087				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.11856	57.39997	1.11701				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	0.97661	55.80907	0.97529				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.85995	54.27807	0.85882				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.75997	52.85822	0.75899				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.67628	51.49553	0.67543				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.02751	44.45722	1.02638				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.95832	43.11572	0.95729				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.89912	41.83089	0.89818				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.84825	40.60007	0.84739				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R349C	On 21/06/2026	Spot Bond	39.42073	0.80439	39.42073	0.80360			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.76645	38.29047	0.76571			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.73353	37.20704	0.73285			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.70491	36.16829	0.70427			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	43.45755	100.16140	43.34979			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	78.72562	101.36584	78.49899			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	13.78609	101.68455	13.75144			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	23.23356	100.60342	23.17697			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.25739	100.00000	2.25180			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	95.59659	100.25681	95.36175			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	84.45775	100.32689	84.07458			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	84.45879	100.32010	84.07564			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	59.96366	100.32441	59.77175			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	19.90051	101.54349	19.85056			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	82.88650	100.00000	82.76444			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	89.87760	100.26310	89.65625			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	26.27468	101.21857	26.20890			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	105.53527	5.87500	105.51833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES12	On 20/08/2015	Spot Bond	100.60466	16.92928	100.60466	16.88805				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	56.52908	101.28378	56.38749				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	9.61815	100.77784	9.59469				0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	94.77663	100.58027	94.52974				0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	42.27797	100.38116	42.17291				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	99.82015	100.60804	99.56921				0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	100.41086	100.65009	100.15834				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	33.08731	102.09902	33.00566				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	13.48151	99.79665	13.44819				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	11.35980	101.65073	11.33187				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	15.67167	101.46985	15.63321				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	15.67167	101.46985	15.63321				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	78.55130	101.38750	78.32578				0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	62.54072	100.62446	62.34440				0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	61.62749	100.24328	61.43040				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP012	On 10/10/2013	Spot Bond	101.50905	56.38904	101.50905	56.24752			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	14.29360	99.91990	14.25823			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	12.46466	99.90988	12.43381			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	80.13640	100.25061	79.78422			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	9.55357	100.36848	9.52984			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	51.71030	100.00000	51.58225			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	43.47244	100.51732	43.36430			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	37.99317	100.00000	37.90113			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	31.49985	100.62598	31.42312			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.04296	5.25000	100.02864			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.67822	100.00000	0.67654			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.67902	100.00000	3.66991			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	17.69662	101.48404	17.65653			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	11.04982	115.23085	11.02222		345,692,550.00	3,000	5,200,000.00	
SBC2	On 28/04/2016	Spot Bond	104.86804	9.68758	104.86804	9.66857			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	13.85352	114.56238	13.81889			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	12.20289	100.56539	12.17318			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	11.57969	107.95466	11.55226		3,238,639,800,000.00	30,000,000	15,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK15	On 23/01/2022	Spot Bond	101.20234	7.06094	101.20234	7.04326			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	8.00020	100.11990	7.98036			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	7.09607	101.08312	7.07890			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	7.43759	101.24095	7.41897			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	7.41630	101.21627	7.39774			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	22.69147	107.37565	22.63766			0.00	0	14,900,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	89.39681	102.36256	89.19015			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	11.38495	105.03639	11.35856		630,218,340,000.00	6,000,000	9,800,000.00	
SBK111	On 09/04/2014	Spot Bond	132.16219	41.91052	132.16219	41.78531			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.56493	49.15923	162.56493	48.99792			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	80.70648	155.18315	80.43853			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	23.27652	120.12124	23.21611			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	23.19700	120.50039	23.13665			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	23.15731	120.69056	23.09698			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	86.13668	143.06048	85.85805			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	12.34309	106.46393	12.31402			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	23.23957	120.29708	23.17919			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN35	On 15/09/2015	Spot Bond	120.39190	23.21970	120.39190	23.15933			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	76.77340	215.59863	76.44712			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	90.18895	100.00000	89.97970			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.64705	100.10760	8.62562			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	43.26856	99.06612	43.16231			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	29.89956	100.00010	29.82552			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	10.79623	99.81852	10.76954			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	81.94338	99.79990	81.70203			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	65.80445	100.00000	65.64503			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	12.52346	109.84578	12.49320			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	44.40474	100.78863	44.29641			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	12.54695	100.87410	12.51631			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.80737	99.99987	7.78804			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.24430	100.00000	1.24153			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.39333	99.99997	8.37254			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	9.81241	113.08735	9.78827			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	10.91733	109.22356	10.89108			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	8.58675	100.77436	8.56580			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS22	On 23/05/2015	Spot Bond	100.47821	21.67251	100.47821	21.61979				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	9.92577	100.50480	9.90161				0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	8.18081	100.51996	8.16089				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	10.00950	106.95022	9.98584			2,352,904,840.00	22,000	2,100,000.00	
SBS3	On 25/05/2026	Spot Bond	102.76906	9.17721	102.76906	9.15622				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	9.76824	104.14309	9.74564				0.00	0	1,500,000.00
SBS7	On 26/03/2013	Spot Bond	103.79928	94.82509	103.79928	94.59529				0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	13.42064	120.54819	13.38571			121,030,382,760.00	1,004,000	2,500,000.00	
SBSI10	On 03/07/2013	Spot Bond	120.15971	79.73723	120.15971	79.54899				0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.54267	272.67152	2.53068				0.00	0	115,000,000.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.07687	123.12082	4.06626				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	9.93232	114.44000	9.90459				0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.89491	100.00000	3.88527				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.21720	82.63494	0.21669				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.26943	120.42805	4.24673				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.02354	6.50000	102.00561				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS01	On 15/12/2016	Spot Bond	100.12305	11.80349	100.12305	11.77423			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	76.43949	99.88484	76.12648			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	20.70544	99.87542	20.65423			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	10.13215	100.24421	10.10700			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	103.11523	11.33272	103.11523	11.30687		515,576,150.00	5,000	5,000.00	
SHS06	On 12/12/2017	Spot Bond	100.24161	1.59296	100.24161	1.58900		0.00	0	1,000,000.00	
SLI1	On 15/08/2013	Spot Bond	105.71322	69.84557	105.71322	69.68468		211,426,440,000.00	2,000,000	1,000,000.00	
SLI2	On 15/08/2016	Spot Bond	112.32955	16.57297	112.32955	16.53287		1,842,204,620,000.00	16,400,000	8,200,000.00	
SMF1	On 27/06/2013	Spot Bond	101.56711	76.68962	101.56711	76.54023		62,463,772,650.00	615,000	615,000.00	
SNT01	On 15/09/2017	Spot Bond	105.65786	12.44580	105.65786	12.41667		3,951,603,964,000.00	37,400,000	18,700,000.00	
SPDA1	On 21/08/2014	Spot Bond	100.80059	30.09553	100.80059	30.02211		0.00	0	0.00	
SPDA2	On 21/08/2016	Spot Bond	100.58343	11.34005	100.58343	11.31243		0.00	0	0.00	
SPDA3	On 21/08/2015	Spot Bond	100.81342	16.62957	100.81342	16.58899		0.00	0	0.00	
SPDA4	On 21/08/2017	Spot Bond	100.58796	9.15201	100.58796	9.12973		0.00	0	0.00	
SSA01	On 28/06/2016	Spot Bond	107.52630	14.35547	107.52630	14.32158		0.00	0	0.00	
SSA02	On 20/04/2015	Spot Bond	101.25454	18.95367	101.25454	18.90620		0.00	0	15,000,000.00	
SSA03	On 22/04/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395		0.00	0	0.00	
SSN001	On 01/03/2017	Spot Bond	100.41357	10.50184	100.41357	10.47574		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN002	On 26/03/2017	Spot Bond	99.94314	10.09430	99.94314	10.06931				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	8.91229	101.14726	9.39911				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	9.35406	94.17275	9.33425				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	9.38470	93.82087	9.36489				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	27.51454	104.67610	27.45099				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	7.60457	101.56575	7.58734				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	10.00285	100.11486	9.97805				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	12.23130	107.35953	12.20230				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	22.95953	121.64737	22.89935				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	1.91507	105.50721	1.91012				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	10.01842	100.00000	10.00007				0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519				0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959				0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216				0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216				0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	93.35038	100.00000	93.11224				0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN880	On 23/02/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	99.38728	97.09187	99.38728	96.83586			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	95.33218	99.28767	95.08560			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	94.84167	99.25974	94.59768			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	93.87659	99.20138	93.63768			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	93.87655	99.20211	93.63764			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	93.63855	99.18693	93.40088			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	99.50500	99.18879	99.50500	98.92130			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN961	On 22/02/2013	Spot Bond	99.14341	92.93203	99.14341	92.69804				0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	92.23675	99.09929	92.00634				0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	92.00788	99.07862	91.77866				0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	91.32710	99.03521	91.10135				0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	87.66294	98.78368	87.45545				0.00	0	0.00
SYN968	On 23/01/2013	Spot Bond	99.57277	50.10706	99.57277	50.10705				0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548				0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111				0.00	0	0.00
SYN971	On 20/02/2013	Spot Bond	100.00000	93.35038	100.00000	93.11224				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	21.40407	119.55998	21.34903			23,967,950,070.64	200,468	200,468.00	
SZ25	On 30/09/2025	Spot Bond	111.67266	10.72019	111.67266	10.69409				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	38.03705	100.00000	37.95194				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	25.53541	100.00000	30.40169				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	45.55368	104.23307	45.44823				0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	99.58856	50.10311	99.58856	50.10310				0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	99.37012	96.83639	99.37012	96.58177				0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	88.49425	98.86706	88.28263				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS104	On 29/01/2013	Spot Bond	99.29473	0.00000	99.29473	0.00000			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	99.99973	100.00000	100.00000			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.66418	101.03787	100.66418	100.77239			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	84.81402	101.16928	84.62072			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	83.68230	101.07247	83.49430			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	15.68081	100.91059	15.64252			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	12.10320	110.02135	12.07441			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	95.57196	100.30600	95.33533			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	43.13719	100.55190	43.03217			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	64.13391	100.62855	63.97767			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	6.46904	101.17076	6.45286			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	6.66786	101.20716	6.65117			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	7.69340	103.42947	7.67570			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	8.47081	100.80622	8.44969			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	8.71339	100.83814	8.69166			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.57191	100.90574	2.56612			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	6.42068	100.17362	6.40477			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A8	On 18/10/2038	Spot Bond	100.18041	6.67419	100.18041	6.65764			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.64234	100.00000	2.63643			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.09486	101.28535	7.07709			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	9.14969	100.89554	9.12685			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.00627	101.45249	7.98618			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	9.95326	101.00134	9.92839			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	11.73992	102.14068	11.71029			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	13.30624	101.44362	13.27285			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	11.68674	101.20953	11.65748			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.87173	101.06155	5.85705			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.31983	101.14347	6.30402			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.35544	105.45079	6.33894			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.21391	101.30716	7.19583			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	7.61036	101.37985	7.59129			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	11.77896	102.14790	11.74924			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	11.42071	101.15653	11.39213			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	14.44471	101.18212	14.40858			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A3	On 18/07/2016	Spot Bond	101.20040	11.64088	101.20040	11.61175			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	6.46832	101.18212	6.45214			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	6.56774	101.20040	6.55130			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	6.61743	101.20953	6.60087			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	11.49411	101.17116	11.46536			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	11.64088	101.20040	11.61175			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.14488	101.30089	12.11446			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.11388	101.30089	7.09606			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.14488	101.30089	12.11446			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	12.87651	101.44699	12.84421			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	8.10415	101.48350	8.08381			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	12.83083	101.43786	12.79865			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	16.46393	102.16719	16.42237			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	12.03052	102.21271	12.00014			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	16.59935	102.19450	16.55744			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	57.79519	99.87885	57.65223			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	25.30124	111.48563	25.23972			668,913,780.00	6,000	2,500,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	6.19526	102.36770	6.18333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17	On 14/11/2017	Spot Bond	111.51511	11.19532	111.51511	11.16795		224,907,242,331,520.00	016,832,000	995,412,000.00	
TN20	On 17/09/2020	Spot Bond	120.69176	12.27923	120.69176	12.24724		88,668,638,129,942.60	734,670,189	284,129,000.00	
TN23	On 06/11/2023	Spot Bond	122.92168	10.86120	122.92168	10.83249		38,400,757,047,571.00	312,400,197	110,780,000.00	
TN25	On 19/08/2025	Spot Bond	112.54971	12.41560	112.54971	12.38551		62,960,307,774,000.00	559,400,000	213,700,000.00	
TN27	On 14/11/2027	Spot Bond	105.64973	9.97255	105.64973	9.94921		1,780,726,199,150.00	16,855,000	7,555,000.00	
TORQ1	On 15/04/2022	Spot Bond	100.66243	7.49936	100.66243	7.48109		0.00	0	0.00	
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.67548	100.67816	7.65677		0.00	0	0.00	
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.89849	100.69808	7.87923		0.00	0	0.00	
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.92196	100.70018	7.90264		0.00	0	0.00	
TORQ5	On 15/04/2022	Spot Bond	100.79857	9.02415	100.79857	9.00214		0.00	0	0.00	
TORQ6	On 15/04/2022	Spot Bond	101.00182	15.33849	101.00182	15.30099		0.00	0	0.00	
TPDA01	On 05/04/2015	Spot Bond	101.21676	19.28282	101.21676	19.23454		0.00	0	0.00	
TPDA02	On 05/04/2017	Spot Bond	101.26720	8.68722	101.26720	8.66545		0.00	0	0.00	
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.57443	101.29746	7.55545		0.00	0	0.00	
TR30	On 31/12/2099	Spot Bond	10.00000	99.83951	10.00000	99.81278		0.00	0	0.00	
TR31	On 31/12/2099	Spot Bond	9.75000	99.84350	9.75000	99.81744		0.00	0	0.00	
TR32	On 31/12/2099	Spot Bond	100.00000	9.84628	100.00000	9.82088		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP116	On 09/02/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	90.01044	98.80121	89.79167			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	79.18967	97.87620	79.02187			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	70.49901	99.82860	70.36334			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	99.36331	96.58199	99.36331	96.32872			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	74.91778	97.76060	74.76776			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	12.97972	120.75743	12.94589			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	37.48963	101.23503	37.39578			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	12.34691	101.32511	12.31596			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	20.93778	101.70719	20.88515			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	14.37723	110.55481	14.34232			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	66.16573	100.00000	66.00544			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	66.43171	100.00000	66.27078			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	66.52037	100.00000	66.35922			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	22.64578	100.80302	22.59052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE02	On 08/05/2016	Spot Bond	100.83292	14.02032	100.83292	13.98610				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	10.42425	100.83423	10.39881				0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	96.67011	100.00000	96.42844				0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	96.18796	100.36906	95.94668				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	11.42312	128.75000	11.39725				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	15.61773	121.77342	15.57675			22,893,402,960,000.00	188,000,000	94,700,000.00	
WS05	On 01/08/2018	Spot Bond	243.55465	3.81473	243.55465	3.79747			14,613,279,000,000.00	60,000,000	51,520,000.00	
WSP1	On 28/05/2015	Spot Bond	107.94222	21.73794	107.94222	21.68616				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	110.97172	11.33520	110.97172	11.30759			17,794,870,160,600.00	160,355,000	81,355,000.00	
WSP3	On 28/05/2019	Spot Bond	113.15781	9.49497	113.15781	9.47148				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	9.35412	112.59168	9.33107				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	9.18530	113.82178	9.16247			14,690,863,322,820.00	129,069,000	28,069,000.00	
Z006	On 31/08/2013	Spot Bond	96.69614	62.59557	96.69614	62.45933				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	51.66839	95.45272	51.55774				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	17.07498	87.68655	17.04072				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	40.36174	93.89641	40.27647				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	33.62171	92.71091	33.55104				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z020	On 19/10/2015	Spot Bond	86.49267	14.04572	86.49267	14.01801			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	25.10538	90.84932	25.05349			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	17.04430	87.67412	17.01010		13,151,118,000,000.00	150,000,000	75,000,000.00	
Z083	On 30/09/2019	Spot Bond	67.16812	2.09278	67.16812	2.08944			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.24692	100.00000	8.23128			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03321	100.00000	0.03315			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.24692	100.00000	8.23128			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	22.09693	100.00000	22.05501			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	22.60626	100.00000	22.56338			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	21.19277	100.00000	21.15256			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	21.19277	100.00000	21.15256			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	20.09532	100.00000	20.05720			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	20.09532	100.00000	20.05720			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	19.01855	100.00000	18.98247			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	19.01855	100.00000	18.98247			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	17.89723	100.00000	17.86327			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	17.89723	100.00000	17.86327			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	16.87403	100.00000	16.84202			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA018	On 20/08/2015	Spot Bond	100.00000	16.87403	100.00000	16.84202			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	15.87915	100.00000	15.84902			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	15.87915	100.00000	15.84902			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	15.02830	100.00000	14.99978			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	14.22304	100.00000	14.19605			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	10.63671	100.00000	10.61653			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	10.04766	100.00000	10.02860			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	9.45526	100.00000	9.43732			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	9.45526	100.00000	9.43732			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.94861	100.00000	8.93164			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.45305	100.00000	8.43702			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.95467	100.00000	7.93957			0.00	0	0.00
Total for j-Bonds :									1,192,360,892,336,800.00	510,805,573	90 980 998 891.00
Grand Total:									12,361,912,962,000.00	10,904,574	90 982 499 080.00