



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 10/01/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
<b>Derivatives</b>													
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70130	8.70130	8.66470	8.66470		11.77	134,565,604.50	15,465	304,845.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	3.26080	0.00326	4.03410	0.00403	3.261	22.27	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	2,151.96080	2.15196	2,189.33410	2.18933	2,151.961	22.27	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	2.59860	0.00260	3.33560	0.00334	2.599	22.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,301.29860	2.30130	2,338.63560	2.33864	2,301.299	22.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	11.88440	0.01188	13.13790	0.01314	11.884	18.52	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,310.58440	1.31058	1,348.43790	1.34844	1,310.584	18.52	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	8.79610	0.00880	9.88510	0.00989	8.796	19.56	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,507.49610	1.50750	1,545.18510	1.54519	1,507.496	19.56	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	5.30740	0.00531	6.11000	0.00611	5.307	21.20	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,854.00740	1.85401	1,891.41000	1.89141	1,854.007	21.20	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	28.99190	0.02899	30.63900	0.03064	28.992	15.92	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	827.69190	0.82769	865.93900	0.86594	827.692	15.92	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	26.39500	0.02640	27.90310	0.02790	26.395	16.20	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	875.09500	0.87510	913.20310	0.91320	875.095	16.20	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	23.95260	0.02395	25.46070	0.02546	23.953	16.46	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	922.65260	0.92265	960.76070	0.96076	922.653	16.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	38.96420		0.03896	40.59180	0.04059	38.964	15.08	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	687.66420		0.68766	725.89180	0.72589	687.664	15.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	34.53180		0.03453	36.18870	0.03619	34.532	15.42	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	743.23180		0.74323	781.48870	0.78149	743.232	15.42	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	31.91950		0.03192	33.57900	0.03358	31.919	15.64	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	780.61950		0.78062	818.87900	0.81888	780.619	15.64	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	47.99650		0.04800	49.47860	0.04948	47.996	14.52	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	596.69650		0.59670	634.77860	0.63478	596.697	14.52	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	43.19720		0.04320	44.77040	0.04477	43.197	14.80	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	641.89720		0.64190	680.07040	0.68007	641.897	14.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	41.44040		0.04144	43.03890	0.04304	41.440	14.91	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	660.14040		0.66014	698.33890	0.69834	660.140	14.91	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	108.44600		0.10845	106.77980	0.10678	108.446	12.74	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	307.14600		0.30715	342.07980	0.34208	307.146	12.74	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	85.18690		0.08519	84.82260	0.08482	85.187	13.23	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	383.88690		0.38389	420.12260	0.42012	383.887	13.23	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	67.09190		0.06709	67.56360	0.06756	67.092	13.71	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	465.79190		0.46579	502.86360	0.50286	465.792	13.71	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	155.83240		0.15583	151.01130	0.15101	155.832	12.01	0.00	0	800.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	204.53240		0.20453	236.31130	0.23631	204.532	12.01	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	138.14000		0.13814	134.55580	0.13456	138.140	12.26	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	236.84000		0.23684	269.85580	0.26986	236.840	12.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	122.40270		0.12240	119.86470	0.11986	122.403	12.50	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	271.10270		0.27110	305.16470	0.30516	271.103	12.50	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	227.83890		0.22784	215.25590	0.21526	227.839	11.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	126.53890		0.12654	150.55590	0.15056	126.539	11.67	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	200.59170		0.20059	189.85330	0.18985	200.592	11.72	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	149.29170		0.14929	175.15330	0.17515	149.292	11.72	0.00	0	1,600.00

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	175.65490		0.17565	169.39280	0.16939	175.655	11.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	174.35490		0.17435	204.69280	0.20469	174.355	11.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	437.73850		0.43774	413.24570	0.41325	437.738	11.36	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	36.43850		0.03644	48.54570	0.04855	36.438	11.36	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	359.48990		0.35949	338.90640	0.33891	359.490	11.46	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	58.18990		0.05819	74.20640	0.07421	58.190	11.46	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	289.23880		0.28924	272.71930	0.27272	289.239	11.56	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	87.93880		0.08794	108.01930	0.10802	87.939	11.56	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	758.84730		0.75885	725.17180	0.72517	758.847	12.24	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	7.54730		0.00755	10.47180	0.01047	7.547	12.24	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	710.79540		0.71080	677.74070	0.67774	710.795	12.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	9.49540		0.00950	13.04070	0.01304	9.495	12.08	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	616.15810		0.61616	584.67560	0.58468	616.158	11.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	14.85810		0.01486	19.97560	0.01998	14.858	11.77	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	807.27720		0.80728	773.07600	0.77308	807.277	12.39	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	5.97720		0.00598	8.37600	0.00838	5.977	12.39	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.80230		8.80230	8.76640	8.76640		13.41	45,789,564.60	5,202	57,904.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	147.65730		0.14766	147.26830	0.14727	147.657	15.77	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	745.35730		0.74536	780.86830	0.78087	745.357	15.77	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	106.60810		0.10661	107.03660	0.10704	106.608	16.96	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	1,004.30810		1.00431	1,040.63660	1.04064	1,004.308	16.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	91.39910		0.09140	92.09220	0.09209	91.399	17.54	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	1,139.09910		1.13910	1,175.69220	1.17569	1,139.099	17.54	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	329.77890		0.32978	321.33310	0.32133	329.779	13.28	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	277.47890		0.27748	304.93310	0.30493	277.479	13.28	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	325.30690		0.32531	317.32400	0.31732	325.307	13.31	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	283.00690		0.28301	310.92400	0.31092	283.007	13.31	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	165.71090		0.16571	164.80790	0.16481	165.711	15.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	663.41090		0.66341	698.40790	0.69841	663.411	15.37	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	334.30770		0.33431	325.67710	0.32568	334.308	13.25	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	272.00770		0.27201	299.27710	0.29928	272.008	13.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			8.91080		8.91080	8.87420	8.87420		14.19	0.00	0	22,355.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	221.44530		0.22145	221.39520	0.22140	221.445	16.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	970.64530		0.97065	1,007.19520	1.00720	970.645	16.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	149.30190		0.14930	150.14720	0.15015	149.302	18.45	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,438.50190		1.43850	1,475.94720	1.47595	1,438.502	18.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	485.18120		0.48518	477.35110	0.47735	485.181	13.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	324.38120		0.32438	353.15110	0.35315	324.381	13.74	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	224.88600		0.22489	224.77610	0.22478	224.886	16.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	954.08600		0.95409	990.57610	0.99058	954.086	16.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	223.15520		0.22316	223.07560	0.22308	223.155	16.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	962.35520		0.96236	998.87560	0.99888	962.355	16.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.01240		9.01240	8.97530	8.97530		14.93	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	326.02160		0.32602	328.54600	0.32855	326.022	16.92	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	1,003.62160		1.00362	1,043.24600	1.04325	1,003.622	16.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	230.87710		0.23088	234.15950	0.23416	230.877	18.54	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,488.47710		1.48848	1,528.85950	1.52886	1,488.477	18.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	529.65110		0.52965	527.94430	0.52794	529.651	14.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	495.15110		0.49515	530.54430	0.53054	495.151	14.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	521.32880		0.52133	519.76210	0.51976	521.329	14.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	508.92880		0.50893	544.46210	0.54446	508.929	14.93	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	510.94180		0.51094	509.64430	0.50964	510.942	15.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	526.44180		0.52644	562.24430	0.56224	526.442	15.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	625.22900		0.62523	620.61050	0.62061	625.229	14.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	362.82900		0.36283	395.31050	0.39531	362.829	14.19	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	560.27430		0.56027	557.76590	0.55777	560.274	14.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	447.87430		0.44787	482.46590	0.48247	447.874	14.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	549.07190		0.54907	546.91220	0.54691	549.072	14.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	464.57190		0.46457	499.51220	0.49951	464.572	14.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,115.69780		1.11570	1,091.15430	1.09115	1,115.698	13.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	103.29780		0.10330	115.85430	0.11585	103.298	13.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.19520		9.19520	9.15710	9.15710		15.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,072.98040		1.07298	1,076.87300	1.07687	1,072.980	14.38	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	427.78040		0.42778	469.77300	0.46977	427.780	14.38	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	656.59370		0.65659	680.35220	0.68035	656.594	16.27	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,061.39370		1.06139	1,123.25220	1.12325	1,061.394	16.27	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,438.54670		1.43855	1,421.50390	1.42150	1,438.547	14.36	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	243.34670		0.24335	264.40390	0.26440	243.347	14.36	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,130.92240		1.13092	1,131.04520	1.13105	1,130.922	14.30	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	385.72240		0.38572	423.94520	0.42395	385.722	14.30	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,101.64360		1.10164	1,103.64560	1.10365	1,101.644	14.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	406.44360		0.40644	446.54560	0.44655	406.444	14.34	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			9.90530		9.90530	9.86410	9.86410		17.07	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,442.10220		1.44210	1,442.27610	1.44228	1,442.102	15.75	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	686.80220		0.68680	728.17610	0.72818	686.802	15.75	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,420.11060		1.42011	1,421.45200	1.42145	1,420.111	15.84	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	714.81060		0.71481	757.35200	0.75735	714.811	15.84	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,398.61530		1.39862	1,401.11040	1.40111	1,398.615	15.94	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	743.31530		0.74332	787.01040	0.78701	743.315	15.94	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.70130		8.70130	8.66470	8.66470		11.77	43,506.50	5	1,284.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	18,045.84110		0.18046	17,331.31110	0.17331	18,045.841	11.76	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	16,915.84110		0.16916	19,861.31110	0.19861	16,915.841	11.76	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	15,962.13460		0.15962	15,452.90780	0.15453	15,962.135	11.96	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	19,832.13460		0.19832	22,982.90780	0.22983	19,832.135	11.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	15,583.24410		0.15583	15,101.12580	0.15101	15,583.244	12.01	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	20,453.24410		0.20453	23,631.12580	0.23631	20,453.244	12.01	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	15,212.87740		0.15213	14,757.19030	0.14757	15,212.877	12.06	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	21,082.87740		0.21083	24,287.19030	0.24287	21,082.877	12.06	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	8,119.21110		0.08119	8,102.79650	0.08103	8,119.211	13.32	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	39,989.21110		0.39989	43,632.79650	0.43633	39,989.211	13.32	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.80230		8.80230	8.76640	8.76640		13.41	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	32,977.88850		0.32978	32,133.31310	0.32133	32,977.889	13.28	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	27,747.88850		0.27748	30,493.31310	0.30493	27,747.889	13.28	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	32,530.68620		0.32531	31,732.39680	0.31732	32,530.686	13.31	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	28,300.68620		0.28301	31,092.39680	0.31092	28,300.686	13.31	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	33,430.76860		0.33431	32,567.71430	0.32568	33,430.769	13.25	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	27,200.76860		0.27201	29,927.71430	0.29928	27,200.769	13.25	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			8.91080		8.91080	8.87420	8.87420		14.19	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	42,169.13450		0.42169	41,639.77340	0.41640	42,169.135	14.19	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	41,089.13450		0.41089	44,219.77340	0.44220	41,089.135	14.19	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	41,787.31160		0.41787	41,269.88880	0.41270	41,787.312	14.23	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	41,707.31160		0.41707	44,849.88880	0.44850	41,707.312	14.23	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	42,563.68090		0.42564	42,013.11250	0.42013	42,563.681	14.16	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	40,483.68090		0.40484	43,593.11250	0.43593	40,483.681	14.16	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			13.99350		13.99350	13.86630	13.86630		10.73	28,266,870.00	2,020	8,617.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	699.51730		0.69952	602.80180	0.60280	699.517	10.55	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	46.01730		0.04602	76.50180	0.07650	46.017	10.55	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	691.07600		0.69108	595.02040	0.59502	691.076	10.55	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	47.57600		0.04758	78.72040	0.07872	47.576	10.55	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	682.67520		0.68268	587.28640	0.58729	682.675	10.56	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	49.17520		0.04918	80.98640	0.08099	49.175	10.56	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	124.27980		0.12428	106.76910	0.10677	124.280	11.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	530.77980		0.53078	640.46910	0.64047	530.780	11.63		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	546.68030		0.54668	463.54580	0.46355	546.680	10.60		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	83.18030		0.08318	127.24580	0.12725	83.180	10.60		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	425.45830		0.42546	355.73900	0.35574	425.458	10.65		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	131.95830		0.13196	189.43900	0.18944	131.958	10.65		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	304.56760		0.30457	253.17750	0.25318	304.568	10.70		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	211.06760		0.21107	286.87750	0.28688	211.068	10.70		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.15090		14.15090	14.02440	14.02440		11.88		25,471,620.00	1,800	3,846.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	241.24790		0.24125	234.05770	0.23406	241.248	13.30		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	890.34790		0.89035	1,009.65770	1.00966	890.348	13.30		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	154.73100		0.15473	153.34120	0.15334	154.731	14.33		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,303.83100		1.30383	1,428.94120	1.42894	1,303.831	14.33		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	366.87390		0.36687	350.01530	0.35002	366.874	12.29		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	555.97390		0.55597	665.61530	0.66562	555.974	12.29		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	347.11820		0.34712	331.96420	0.33196	347.118	12.43		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	596.21820		0.59622	707.56420	0.70756	596.218	12.43		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	276.14240		0.27614	266.66790	0.26667	276.142	12.97		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	775.24240		0.77524	892.26790	0.89227	775.242	12.97		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	620.62100		0.62062	575.13830	0.57514	620.621	11.44		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	259.72100		0.25972	340.73830	0.34074	259.721	11.44		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	614.84390		0.61484	569.90040	0.56990	614.844	11.45		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	263.94390		0.26394	345.50040	0.34550	263.944	11.45		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	609.10340		0.60910	564.69960	0.56470	609.103	11.47		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	268.20340		0.26820	350.29960	0.35030	268.203	11.47		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,163.57020		2.16357	2,041.99670	2.04200	2,163.570	13.35		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	12.67020		0.01267	17.59670	0.01760	12.670	13.35		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,206.56960		1.20657	1,111.02450	1.11102	1,206.570	10.96		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	55.66960		0.05567	86.62450	0.08662	55.670	10.96		0.00	0	699.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 16/09/2013	Foreign Exchange Future			14.31950		14.31950	14.19230	14.19230		12.17	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	432.92110		0.43292	432.05760	0.43206	432.921	13.05	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	863.42110		0.86342	989.75760	0.98976	863.421	13.05	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	430.11780		0.43012	429.40400	0.42940	430.118	13.07	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	870.61780		0.87062	997.10400	0.99710	870.618	13.07	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	435.74590		0.43575	434.73020	0.43473	435.746	13.03	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	856.24590		0.85625	982.43020	0.98243	856.246	13.03	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.47680		14.47680	14.34960	14.34960		12.86	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	574.41990		0.57442	580.38020	0.58038	574.420	13.64	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	997.61990		0.99762	1,130.78020	1.13078	997.620	13.64	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	571.50080		0.57150	577.58100	0.57758	571.501	13.66	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,004.70080		1.00470	1,137.98100	1.13798	1,004.701	13.66	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	577.35710		0.57736	583.19580	0.58320	577.357	13.62	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	990.55710		0.99056	1,123.59580	1.12360	990.557	13.62	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09880		0.09880	0.09870	0.09870		15.66	2,470.00	25	24,086.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	905.26470		0.00905	895.85610	0.00896	905.265	15.91	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	25.26470		0.00025	25.85610	0.00026	25.265	15.91	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	210.36920		0.00210	208.72570	0.00209	210.369	15.66	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	330.36920		0.00330	338.72570	0.00339	330.369	15.66	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	29.94630		0.00030	31.34720	0.00031	29.946	18.00	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,149.94630		0.01150	1,161.34720	0.01161	1,149.946	18.00	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10000		0.10000	0.10000	0.10000		16.20	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,080.03390		0.01080	1,078.56330	0.01079	1,080.034	15.95	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	80.03390		0.00080	78.56330	0.00079	80.034	15.95	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	421.08020		0.00421	421.04170	0.00421	421.080	16.20	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	421.08020		0.00421	421.04170	0.00421	421.080	16.20	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	148.96360		0.00149	150.93640	0.00151	148.964	18.23	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,148.96360		0.01149	1,150.93640	0.01151	1,148.964	18.23	0.00	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			11.48260		11.48260	11.30960	11.30960		10.63	24,101,977.40	2,099	34,229.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	527.43860		0.52744	402.54190	0.40254	527.439	10.41	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	44.83860		0.04484	92.94190	0.09294	44.839	10.41	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	519.25850		0.51926	395.66510	0.39567	519.258	10.42	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	46.65850		0.04666	96.06510	0.09607	46.659	10.42	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	15.73760		0.01574	14.06580	0.01407	15.738	13.82	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,173.13760		1.17314	1,344.46580	1.34447	1,173.138	13.82	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	552.30000		0.55230	423.58770	0.42359	552.300	10.40	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	39.70000		0.03970	83.98770	0.08399	39.700	10.40	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	535.67200		0.53567	409.48830	0.40949	535.672	10.41	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	43.07200		0.04307	89.88830	0.08989	43.072	10.41	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.62400		11.62400	11.45190	11.45190		12.19	0.00	0	31,990.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	573.67710		0.57368	474.87410	0.47487	573.677	11.73	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	189.67710		0.18968	262.97410	0.26297	189.677	11.73	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	567.48690		0.56749	469.59890	0.46960	567.487	11.74	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	193.48690		0.19349	267.69890	0.26770	193.487	11.74	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	561.34080		0.56134	464.37050	0.46437	561.341	11.76	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	197.34080		0.19734	272.47050	0.27247	197.341	11.76	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.77660		11.77660	11.60380	11.60380		12.91	0.00	0	18,520.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	423.96100		0.42396	374.55490	0.37455	423.961	13.38	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	637.36100		0.63736	760.75490	0.76075	637.361	13.38	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	420.58930		0.42059	371.63800	0.37164	420.589	13.40	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	643.98930		0.64399	767.83800	0.76784	643.989	13.40	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	417.24940		0.41725	368.74560	0.36875	417.249	13.42	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	650.64940		0.65065	774.94560	0.77495	650.649	13.42	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			11.92010		11.92010	11.74740	11.74740		13.41	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	981.15750		0.98116	884.58120	0.88458	981.158	12.36	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	261.05750		0.26106	337.18120	0.33718	261.058	12.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	835.96130		0.83596	758.56700	0.75857	835.961	12.64	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	358.86130		0.35886	454.16700	0.45417	358.861	12.64	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	809.47260		0.80947	734.85660	0.73486	809.473	12.73	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	382.37260		0.38237	480.45660	0.48046	382.373	12.73	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	783.76340		0.78376	711.86880	0.71187	783.763	12.81	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	406.66340		0.40666	507.46880	0.50747	406.663	12.81	0.00	0	0.00
2025	On 07/02/2013	Bond Future			114.55999		114.55999	114.55016	114.55016			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	3,569.99000		3.56999	3,560.16000	3.56016	3,569.990		0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Call	3,559.99000		3.55999	3,550.16000	3.55016	3,559.990		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Call	3,549.99000		3.54999	3,540.16000	3.54016	3,549.990		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future			114.95040		114.95040	114.93834	114.93834			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	8,960.40000		8.96040	8,948.34000	8.94834	8,960.400		0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Call	8,950.40000		8.95040	8,938.34000	8.93834	8,950.400		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Call	8,940.40000		8.94040	8,928.34000	8.92834	8,940.400		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future			120.43681		120.43681	120.42361	120.42361			0.00	0	122.00
2050	On 07/02/2013	Bond Future	112.99	Call	7,446.81000		7.44681	7,433.61000	7.43361	7,446.810		0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Call	7,436.81000		7.43681	7,423.61000	7.42361	7,436.810		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Call	7,426.81000		7.42681	7,413.61000	7.41361	7,426.810		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			492.91100		492.91100	493.09700	493.09700				0.00	0	12.00
AL7T	On 02/05/2013	Index Future			499.12400		499.12400	499.31300	499.31300				0.00	0	0.00
ALBI	On 07/02/2013	Index Future			440.12000		440.12000	439.99600	439.99600				0.00	0	1,070.00
ALBI	On 02/05/2013	Index Future			445.66800		445.66800	445.54300	445.54300				0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.15760		9.15760	9.07550	9.07550		8.36		4,587,957.60	501	8,992.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	653.99360		0.65399	577.27810	0.57728	653.994	9.91		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	6.39360		0.00639	11.77810	0.01178	6.394	9.91		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	842.49120		0.84249	763.37800	0.76338	842.491	11.18		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	3.49120		0.00349	6.47800	0.00648	3.491	11.18		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	793.06360		0.79306	714.43110	0.71443	793.064	10.85		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	4.06360		0.00406	7.53110	0.00753	4.064	10.85		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	743.75000		0.74375	665.68900	0.66569	743.750	10.51		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	4.75000		0.00475	8.78900	0.00879	4.750	10.51		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.20370		9.20370	9.12340	9.12340				4,629,461.10	503	7,889.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	443.70000		0.44370	363.40000	0.36340	443.700			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	463.70000		0.46370	383.40000	0.38340	463.700			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	453.70000		0.45370	373.40000	0.37340	453.700			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.25340		9.25340	9.17390	9.17390		10.85		0.00	0	2,750.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	513.70190		0.51370	477.79510	0.47780	513.702	10.45		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	170.30190		0.17030	213.89510	0.21390	170.302	10.45		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	526.22490		0.52622	489.41520	0.48942	526.225	10.42		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
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	162.82490		0.16282	205.51520	0.20552	162.825	10.42	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	519.93870		0.51994	483.58010	0.48358	519.939	10.43	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	166.53870		0.16654	209.68010	0.20968	166.539	10.43	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.29820		9.29820	9.22070	9.22070		11.29	0.00	0	400.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	336.67930		0.33668	332.55290	0.33255	336.679	11.71	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	518.47930		0.51848	591.85290	0.59185	518.479	11.71	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	343.25770		0.34326	338.78120	0.33878	343.258	11.67	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	505.05770		0.50506	578.08120	0.57808	505.058	11.67	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	339.95100		0.33995	335.65310	0.33565	339.951	11.69	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	511.75100		0.51175	584.95310	0.58495	511.751	11.69	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.63700		9.63700	9.57830	9.57830		13.22	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,471.97400		2.47197	2,419.33050	2.41933	2,471.974	12.88	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	84.97400		0.08497	91.03050	0.09103	84.974	12.88	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,427.33380		2.42733	2,374.97540	2.37498	2,427.334	12.85	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	90.33380		0.09033	96.67540	0.09668	90.334	12.85	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,382.95600		2.38296	2,330.88840	2.33089	2,382.956	12.82	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	95.95600		0.09596	102.58840	0.10259	95.956	12.82	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.81100		8.81100	8.77270	8.77270		11.58	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	271.70340		0.27170	253.66560	0.25367	271.703	11.60	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	100.70340		0.10070	120.96560	0.12097	100.703	11.60	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	265.28840		0.26529	247.63700	0.24764	265.288	11.59	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	104.28840		0.10429	124.93700	0.12494	104.288	11.59	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	258.96200		0.25896	241.69480	0.24169	258.962	11.59	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	107.96200		0.10796	128.99480	0.12899	107.962	11.59	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.89500		8.89500	8.85780	8.85780		12.28	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	265.44610		0.26545	257.99130	0.25799	265.446	12.40	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	310.44610		0.31045	340.19130	0.34019	310.446	12.40	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	261.56460		0.26156	254.28300	0.25428	261.565	12.43	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
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	316.56460		0.31656	346.48300	0.34648	316.565	12.43	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	257.73960		0.25774	250.62350	0.25062	257.740	12.46	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	322.73960		0.32274	352.82350	0.35282	322.740	12.46	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.06800		0.06800	0.06460	0.06460			0.00	0	4,500.00
CF CANDO CACH	On 24/01/2013	Can-Do Future			20,000.00020		20,000.00020	20,000.00020	20,000.00020			0.00	0	0.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.03600		0.03600	0.03480	0.03480			0.00	0	37,000.00
CF CANDO CACK	On 11/01/2013	Can-Do Future			35,000.00000		35,000.00000	35,000.00000	35,000.00000			0.00	0	0.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.07690		0.07690	0.13050	0.13050			0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.00740		0.00740	0.10300	0.10300			0.00	0	7,500.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.48460		9.48460	9.35890	9.35890		10.89	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	395.08770		0.39509	318.34290	0.31834	395.088	10.69	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	50.48770		0.05049	99.44290	0.09944	50.488	10.69	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	387.35190		0.38735	311.78480	0.31178	387.352	10.69	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	52.75190		0.05275	102.88480	0.10288	52.752	10.69	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	379.68990		0.37969	305.30800	0.30531	379.690	10.70	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	55.08990		0.05509	106.40800	0.10641	55.090	10.70	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.60850		9.60850	9.48290	9.48290		12.66	0.00	0	1,025.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	347.53680		0.34754	305.90310	0.30590	347.537	12.54	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	279.03680		0.27904	363.00310	0.36300	279.037	12.54	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	342.87760		0.34288	302.12960	0.30213	342.878	12.56	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	284.37760		0.28438	369.22960	0.36923	284.378	12.56	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	338.27350		0.33827	298.40260	0.29840	338.273	12.58	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	289.77350		0.28977	375.50260	0.37550	289.773	12.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 21/11/2013	Any day expiry			11.88420		11.88420	11.71140	11.71140		13.37	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	584.80610		0.58481	530.05020	0.53005	584.806	13.35	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	590.60610		0.59061	708.65020	0.70865	590.606	13.35	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	580.84340		0.58084	526.54520	0.52655	580.843	13.37	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	596.64340		0.59664	715.14520	0.71515	596.643	13.37	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	576.94330		0.57694	523.06060	0.52306	576.943	13.38	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	602.74330		0.60274	721.66060	0.72166	602.743	13.38	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry			7.28930		7.28930	7.21510	7.21510		9.01	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.14	Call	157.77980		0.15778	94.57800	0.09458	157.780	10.53	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.14	Put	8.47980		0.00848	19.47800	0.01948	8.480	10.53	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.15	Call	148.89930		0.14890	86.94620	0.08695	148.899	10.43	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.15	Put	9.59930		0.00960	21.84620	0.02185	9.599	10.43	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.16	Call	140.15320		0.14015	79.56410	0.07956	140.153	10.34	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.16	Put	10.85320		0.01085	24.46410	0.02446	10.853	10.34	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.18	Call	123.11930		0.12312	65.62340	0.06562	123.119	10.15	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.18	Put	13.81930		0.01382	30.52340	0.03052	13.819	10.15	0.00	0	6,000.00
DAUS	On 16/01/2013	Any day expiry			8.63170		8.63170	8.60000	8.60000		9.71	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.59	Call	69.63310		0.06963	0.00000	0.00000	69.633	10.40	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.59	Put	27.93310		0.02793	0.00000	0.00000	27.933	10.40	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.60	Call	62.91730		0.06292	0.00000	0.00000	62.917	10.28	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.60	Put	31.21730		0.03122	0.00000	0.00000	31.217	10.28	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.61	Call	56.51640		0.05652	0.00000	0.00000	56.516	10.17	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.61	Put	34.81640		0.03482	0.00000	0.00000	34.816	10.17	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.55	Call	99.27910		0.09928	0.00000	0.00000	99.279	10.86	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.55	Put	17.57910		0.01758	0.00000	0.00000	17.579	10.86	0.00	20,000	20,000.00
DAUS	On 29/01/2013	Any day expiry			8.64620		8.64620	8.60990	8.60990		10.52	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	796.40960		0.79641	760.21910	0.76022	796.410	15.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 29/01/2013	Any day expiry	7.85	Put	0.20960		0.00021	0.31910	0.00032	0.210	15.08	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	646.72200		0.64672	610.72910	0.61073	646.722	13.63	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	0.52200		0.00052	0.82910	0.00083	0.522	13.63	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	108.69060		0.10869	92.71490	0.09271	108.691	10.65	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	62.49060		0.06249	82.81490	0.08281	62.491	10.65	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	9.97370		0.00997	10.22370	0.01022	9.974	13.31	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	383.77370		0.38377	420.32370	0.42032	383.774	13.31	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	102.75540		0.10276	88.27460	0.08827	102.755	10.62	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	66.55540		0.06656	88.37460	0.08837	66.555	10.62	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	97.00450		0.09700	84.01360	0.08401	97.005	10.59	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	70.80450		0.07080	94.11360	0.09411	70.804	10.59	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	55.30540		0.05531	50.37290	0.05037	55.305	11.04	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	129.10540		0.12911	160.47290	0.16047	129.105	11.04	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.67830		8.67830	8.64180	8.64180		11.19	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	124.01780		0.12402	117.29760	0.11730	124.018	11.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	165.71780		0.16572	195.49760	0.19550	165.718	11.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	48.51730		0.04852	48.16050	0.04816	48.517	13.14	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	390.21730		0.39022	426.36050	0.42636	390.217	13.14	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	180.90570		0.18091	168.97710	0.16898	180.906	11.18	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	102.60570		0.10261	127.17710	0.12718	102.606	11.18	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	175.16370		0.17516	163.73710	0.16374	175.164	11.18	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	106.86370		0.10686	131.93710	0.13194	106.864	11.18	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	169.53690		0.16954	158.60560	0.15861	169.537	11.18	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	111.23690		0.11124	136.80560	0.13681	111.237	11.18	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	830.18690		0.83019	794.69130	0.79469	830.187	12.75	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	1.88690		0.00189	2.89130	0.00289	1.887	12.75	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	682.66200		0.68266	648.24830	0.64825	682.662	12.14	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	4.36200		0.00436	6.44830	0.00645	4.362	12.14	0.00	0	6,245.00

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			8.71050		8.71050	8.67400	8.67400		11.97	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	87.96220		0.08796	87.75590	0.08776	87.962	13.69	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	437.46220		0.43746	473.75590	0.47376	437.462	13.69	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	95.93020		0.09593	95.34970	0.09535	95.930	13.50	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	405.43020		0.40543	441.34970	0.44135	405.430	13.50	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	91.85370		0.09185	91.46810	0.09147	91.854	13.60	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	421.35370		0.42135	457.46810	0.45747	421.354	13.60	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	89.88600		0.08989	89.59130	0.08959	89.886	13.64	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	429.38600		0.42939	465.59130	0.46559	429.386	13.64	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	722.38500		0.72239	689.99380	0.68999	722.385	12.09	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	11.88500		0.01188	15.99380	0.01599	11.885	12.09	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.74610		8.74610	8.70980	8.70980		12.75	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	146.53290		0.14653	145.01400	0.14501	146.533	14.04	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	440.43290		0.44043	475.21400	0.47521	440.433	14.04	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	144.15080		0.14415	142.72770	0.14273	144.151	14.08	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	448.05080		0.44805	482.92770	0.48293	448.051	14.08	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	141.81160		0.14181	140.47960	0.14048	141.812	14.12	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	455.71160		0.45571	490.67960	0.49068	455.712	14.12	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	768.67770		0.76868	738.61160	0.73861	768.678	12.26	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	22.57770		0.02258	28.81160	0.02881	22.578	12.26	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	151.42680		0.15143	149.70900	0.14971	151.427	13.95	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	425.32680		0.42533	459.90900	0.45991	425.327	13.95	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			8.84600		8.84600	8.81020	8.81020		13.77	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	136.66090		0.13666	136.96140	0.13696	136.661	17.27	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	1,090.66090		1.09066	1,126.76140	1.12676	1,090.661	17.27	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	244.57060		0.24457	242.48640	0.24249	244.571	15.03	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	588.57060		0.58857	622.28640	0.62229	588.571	15.03	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	242.06130		0.24206	240.04310	0.24004	242.061	15.06	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	9.20	Put	596.06130		0.59606	629.84310	0.62984	596.061	15.06	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	239.58320		0.23958	237.63190	0.23763	239.583	15.10	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	603.58320		0.60358	637.43190	0.63743	603.583	15.10	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			8.88650		8.88650	8.85020	8.85020		14.12	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	267.40810		0.26741	265.77720	0.26578	267.408	15.49	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	680.90810		0.68091	715.57720	0.71558	680.908	15.49	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	265.02450		0.26502	263.46060	0.26346	265.025	15.53	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	688.52450		0.68852	723.26060	0.72326	688.524	15.53	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	170.01280		0.17001	170.29110	0.17029	170.013	17.35	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	1,123.51280		1.12351	1,160.09110	1.16009	1,123.513	17.35	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	282.36240		0.28236	280.25880	0.28026	282.362	15.29	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	635.86240		0.63586	670.05880	0.67006	635.862	15.29	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	269.82940		0.26983	268.11960	0.26812	269.829	15.46	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	673.32940		0.67333	707.91960	0.70792	673.329	15.46	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			8.91890		8.91890	8.88220	8.88220		14.21	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	303.15560		0.30316	301.45530	0.30146	303.156	15.55	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	694.25560		0.69426	729.25530	0.72926	694.256	15.55	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	194.98580		0.19499	195.28910	0.19529	194.986	17.42	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,156.08580		1.15609	1,193.08910	1.19309	1,156.086	17.42	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	310.83580		0.31084	308.90070	0.30890	310.836	15.45	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	671.93580		0.67194	706.70070	0.70670	671.936	15.45	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	308.24110		0.30824	306.39420	0.30639	308.241	15.49	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	679.34110		0.67934	714.19420	0.71419	679.341	15.49	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	305.67630		0.30568	303.91050	0.30391	305.676	15.52	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	686.77630		0.68678	721.71050	0.72171	686.776	15.52	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			114.57728		114.57728	114.56469	114.56469			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	1,587.28000		1.58728	1,574.69000	1.57469	1,587.280		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On 07/02/2013	Bond Future	113.00	Call	1,577.28000		1.57728	1,564.69000	1.56469	1,577.280		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	1,567.28000		1.56728	1,554.69000	1.55469	1,567.280		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future			8.53543		93.13651	8.55653	92.94939			0.00	0	303.00
ES33	On 07/02/2013	Bond Future	8.54	Call	40.58000		0.04058	0.00000	0.00000	40.580		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.54	Put	0.00000		0.00000	146.54000	0.14654	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Call	129.27000		0.12927	0.00000	0.00000	129.270		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Put	0.00000		0.00000	57.85000	0.05785	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Call	217.83000		0.21783	30.71000	0.03071	217.830		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Put	0.00000		0.00000	0.00000	0.00000	0.000		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			440.06900		440.06900	439.93700	439.93700			0.00	0	335.00
GOVI	On 07/02/2013	GOVI	432.99	Call	70,790.00000		7.07900	69,470.00000	6.94700	70,790.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	432.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Call	70,690.00000		7.06900	69,370.00000	6.93700	70,690.000		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	70,590.00000		7.05900	69,270.00000	6.92700	70,590.000		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			445.61600		445.61600	445.48300	445.48300			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	126,260.00000		12.62600	124,930.00000	12.49300	126,260.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 02/05/2013	GOVI	433.00	Call	126,160.00000		12.61600	124,830.00000	12.48300	126,160.000		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	126,060.00000		12.60600	124,730.00000	12.47300	126,060.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
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			200.98600		200.98600	201.02400	201.02400			0.00	0	608.00
IGOV	On 02/05/2013	Index Future			203.52000		203.52000	203.55800	203.55800			0.00	0	0.00
ILBI	On 07/02/2013	Index Future			544.44500		544.44500	544.33000	544.33000			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future			5.08000		94.92000	5.09000	94.91000			0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.03000		94.97000	5.03000	94.97000			0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.00000		95.00000	5.01000	94.99000			0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.94000		95.06000	4.98000	95.02000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			4.93000		95.07000	4.96000	95.04000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.90000		95.10000	4.94000	95.06000				0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.89000		95.11000	4.94000	95.06000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			4.93000		95.07000	4.98000	95.02000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.02000		94.98000	5.08000	94.92000				0.00	0	1,500.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.13000		94.87000	5.20000	94.80000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.26000		94.74000	5.34000	94.66000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.40000		94.60000	5.50000	94.50000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.33100		7.33100	7.26030	7.26030		8.04		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	447.13720		0.44714	380.98950	0.38099	447.137	8.97		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	6.13720		0.00614	10.68950	0.01069	6.137	8.97		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	437.52110		0.43752	371.65850	0.37166	437.521	8.92		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	6.52110		0.00652	11.35850	0.01136	6.521	8.92		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	427.92890		0.42793	362.55740	0.36256	427.929	8.86		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	6.92890		0.00693	12.25740	0.01226	6.929	8.86		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.37450		7.37450	7.30340	7.30340		10.18		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	212.46570		0.21247	185.25010	0.18525	212.466	10.18		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	177.96570		0.17797	221.85010	0.22185	177.966	10.18		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	207.34780		0.20735	181.41140	0.18141	207.348	10.18		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	182.84780		0.18285	228.01140	0.22801	182.848	10.18		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	203.02540		0.20303	177.65040	0.17765	203.025	10.22		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	188.52540		0.18853	234.25040	0.23425	188.525	10.22		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			6.61974		111.72474	6.61522	111.75923				0.00	0	1,630.00
R023	On 07/02/2013	Bond Future	7.04	Call	3,146.01000		3.14601	3,180.50000	3.18050	3,146.010			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 07/02/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Call	3,219.43000		3.21943	3,253.92000	3.25392	3,219.430		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Call	3,292.78000		3.29278	3,327.27000	3.32727	3,292.780		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.66206		109.16466	6.65740	109.19948			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.04	Call	2,776.86000		2.77686	2,811.68000	2.81168	2,776.860		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	2,849.08000		2.84908	2,883.90000	2.88390	2,849.080		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	2,921.24000		2.92124	2,956.06000	2.95606	2,921.240		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.70868		110.60724	6.70386	110.64242			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	4,137.42000		4.13742	4,172.60000	4.17260	4,137.420		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	4,206.79000		4.20679	4,241.97000	4.24197	4,206.790		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	4,276.10000		4.27610	4,311.28000	4.31128	4,276.100		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.31160		125.12298	5.29095	125.17828		1.88	101,224,490.82	809	7,423.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,556.87000		2.55687	2,612.17000	2.61217	2,556.870	2.03	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	0.02000		0.00002	0.02000	0.00002	0.020	2.03	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	3,127.87000		3.12787	3,183.17000	3.18317	3,127.870	2.03	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	0.00000		0.00000	0.00000	0.00000	0.00000	2.03	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,643.88000		3.64388	3,699.18000	3.69918	3,643.880	2.03	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	0.00000		0.00000	0.00000	0.00000	0.00000	2.03	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,772.42000		3.77242	3,827.72000	3.82772	3,772.420	2.03	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.00000		0.00000	0.00000	0.00000	0.00000	2.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 07/02/2013	Bond Future	6.80	Call	3,900.78000		3.90078	3,956.08000	3.95608	3,900.780	2.03	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	2.03	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.31192		119.83653	5.28900	119.89237		1.85	0.00	0	13,141.00
R157	On 02/05/2013	Bond Future	5.35	Call	541.71000		0.54171	574.10000	0.57410	541.710	1.87	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	449.00000		0.44900	425.55000	0.42555	449.000	1.87	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	555.17000		0.55517	587.99000	0.58799	555.170	1.87	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	438.13000		0.43813	415.11000	0.41511	438.130	1.87	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	528.43000		0.52843	560.39000	0.56039	528.430	1.86	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	460.06000		0.46006	436.18000	0.43618	460.060	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.30901		116.32244	5.27885	116.37959		1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	1,011.56000		1.01156	1,048.74000	1.04874	1,011.560	1.67	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	462.12000		0.46212	442.15000	0.44215	462.120	1.67	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	1,023.65000		1.02365	1,061.06000	1.06106	1,023.650	1.67	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	455.39000		0.45539	435.65000	0.43565	455.390	1.67	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	999.53000		0.99953	1,036.49000	1.03649	999.530	1.67	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	468.91000		0.46891	448.72000	0.44872	468.910	1.67	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 07/02/2013	Bond Future			7.10679		131.11123	7.11749	130.99933		11.58	76,175,624.63	581	57,247.00
R186	On 07/02/2013	Bond Future	7.00	Call	1,169.34000		1.16934	1,153.45000	1.15345	1,169.340	11.49	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	2,293.52000		2.29352	2,389.53000	2.38953	2,293.520	11.49	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	2,515.62000		2.51562	2,471.99000	2.47199	2,515.620	11.58	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	1,029.07000		1.02907	1,097.34000	1.09734	1,029.070	11.58	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Call	2,786.38000		2.78638	2,737.73000	2.73773	2,786.380	11.60	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Put	888.88000		0.88888	952.13000	0.95213	888.880	11.60	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future	8.50	Call	13,502.00000		13.50200	13,390.36000	13.39036	13,502.000	12.17	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	0.71000		0.00071	0.97000	0.00097	0.710	12.17	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Call	13,948.62000		13.94862	13,836.90000	13.83690	13,948.620	12.17	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	0.46000		0.00046	0.64000	0.00064	0.460	12.17	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	11,875.07000		11.87507	11,764.09000	11.76409	11,875.070	12.17	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	3.04000		0.00304	3.96000	0.00396	3.040	12.17	0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.45	Call	13,053.03000		13.05303	12,941.50000	12.94150	13,053.030	12.17	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	1.08000		0.00108	1.45000	0.00145	1.080	12.17	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	13,232.89000		13.23289	13,121.32000	13.12132	13,232.890	12.17	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	0.91000		0.00091	1.24000	0.00124	0.910	12.17	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	4,402.04000		4.40204	4,328.21000	4.32821	4,402.040	11.73	220,102.00	50	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	376.99000		0.37699	415.06000	0.41506	376.990	11.73	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	6,605.08000		6.60508	6,509.57000	6.50957	6,605.080	11.88	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	111.46000		0.11146	127.85000	0.12785	111.460	11.88	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	8,921.11000		8.92111	8,814.68000	8.81468	8,921.110	12.03	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	26.66000		0.02666	32.13000	0.03213	26.660	12.03	0.00	0	150.00
R186	On 02/05/2013	Bond Future			7.15940		132.69904	7.17045	132.58555		11.81	0.00	0	27.00
R186	On 02/05/2013	Bond Future	7.40	Call	4,811.32000		4.81132	4,755.68000	4.75568	4,811.320	11.89	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,371.39000		2.37139	2,429.24000	2.42924	2,371.390	11.89	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Call	4,873.04000		4.87304	4,816.86000	4.81686	4,873.040	11.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	2,333.10000		2.33310	2,390.41000	2.39041	2,333.100	11.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	4,749.97000		4.74997	4,694.87000	4.69487	4,749.970	11.89	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,410.16000		2.41016	2,468.55000	2.46855	2,410.160	11.89	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.28346		130.98583	7.29531	130.86908		12.40	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	10,833.52000		10.83352	10,756.87000	10.75687	10,833.520	12.79	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,674.94000		2.67494	2,715.04000	2.71504	2,674.940	12.79	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	10,897.94000		10.89794	10,821.03000	10.82103	10,897.940	12.80	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,649.54000		2.64954	2,689.38000	2.68938	2,649.540	12.80	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
R186	On 07/11/2013	Bond Future	8.75	Call	14,815.66000		14.81566	14,724.75000	14.72475	14,815.660	12.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,432.40000		1.43240	1,458.24000	1.45824	1,432.400	12.99	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	10,769.21000		10.76921	10,692.82000	10.69282	10,769.210	12.78	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,700.55000		2.70055	2,740.91000	2.74091	2,700.550	12.78	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			217.97227		217.97227	217.96469	217.96469			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,982.27000		4.98227	4,974.69000	4.97469	4,982.270		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	4,972.27000		4.97227	4,964.69000	4.96469	4,972.270		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	4,962.27000		4.96227	4,954.69000	4.95469	4,962.270		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 07/02/2013	Bond Future			286.99784		286.99784	287.22588	287.22588			10,044,924.40	35	2,633.00
R197	On 07/02/2013	Bond Future	278.99	Call	8,007.84000		8.00784	8,235.88000	8.23588	8,007.840		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	7,997.84000		7.99784	8,225.88000	8.22588	7,997.840		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	7,987.84000		7.98784	8,215.88000	8.21588	7,987.840		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			290.61550		290.61550	290.84641	290.84641			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,225.50000		8.22550	8,456.41000	8.45641	8,225.500		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 02/05/2013	Bond Future	282.39	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	8,215.50000	8.21550	8,446.41000	8.44641	8,215.500		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	8,205.50000	8.20550	8,436.41000	8.43641	8,205.500		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			5.03919	107.75470	5.01269	107.80309		1.24	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	99.68000	0.09968	122.14000	0.12214	99.680	1.24	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	207.80000	0.20780	181.87000	0.18187	207.800	1.24	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	1,017.79000	1.01779	1,066.07000	1.06607	1,017.790	1.31	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	0.55000	0.00055	0.44000	0.00044	0.550	1.31	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,091.49000	2.09149	2,139.88000	2.13988	2,091.490	1.36	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	0.00000	0.00000	0.00000	0.00000	0.000	1.36	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,180.36000	2.18036	2,228.75000	2.22875	2,180.360	1.36	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	1.36	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,269.13000	2.26913	2,317.52000	2.31752	2,269.130	1.36	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	1.36	0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.00158	109.05962	4.97110	109.10847		1.08	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	1.25000	0.00125	1.66000	0.00166	1.250	1.01	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,540.88000	1.54088	1,492.44000	1.49244	1,540.880	1.01	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	1.37000	0.00137	1.81000	0.00181	1.370	1.02	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,524.66000	1.52466	1,476.25000	1.47625	1,524.660	1.02	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	1.14000	0.00114	1.52000	0.00152	1.140	1.01	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,557.10000	1.55710	1,508.63000	1.50863	1,557.100	1.01	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.84701	107.59009	4.80154	107.64008		0.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	327.20000	0.32720	352.26000	0.35226	327.200	0.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	378.89000	0.37889	353.96000	0.35396	378.890	0.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	332.85000	0.33285	358.16000	0.35816	332.850	0.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/11/2013	Bond Future	4.81	Put	373.54000		0.37354	348.86000	0.34886	373.540	0.91	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	321.62000		0.32162	346.43000	0.34643	321.620	0.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	384.31000		0.38431	359.13000	0.35913	384.310	0.90	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			219.33077		219.33077	219.30839	219.30839			0.00	0	50,656.00
R202	On 07/02/2013	Bond Future	204.99	Call	14,340.77000		14.34077	14,318.39000	14.31839	14,340.770		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	14,330.77000		14.33077	14,308.39000	14.30839	14,330.770		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	14,320.77000		14.32077	14,298.39000	14.29839	14,320.770		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			222.09541		222.09541	222.07276	222.07276			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	11,055.41000		11.05541	11,032.76000	11.03276	11,055.410		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	11,045.41000		11.04541	11,022.76000	11.02276	11,045.410		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	11,035.41000		11.03541	11,012.76000	11.01276	11,035.410		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 07/02/2013	Bond Future			5.66800		113.70958	5.66829	113.70835		4.06	0.00	0	19,398.00
R203	On 07/02/2013	Bond Future	5.54	Call	279.96000		0.27996	287.73000	0.28773	279.960	4.02	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	823.70000		0.82370	832.70000	0.83270	823.700	4.02	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,897.37000		1.89737	1,899.59000	1.89959	1,897.370	4.15	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	44.60000		0.04460	48.05000	0.04805	44.600	4.15	0.00	0	3,254.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/02/2013	Bond Future	6.45	Call	3,255.07000		3.25507	3,254.32000	3.25432	3,255.070	4.25	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	2.92000		0.00292	3.40000	0.00340	2.920	4.25	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Call	5,230.28000		5.23028	5,229.06000	5.22906	5,230.280	4.33	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	0.01000		0.00001	0.02000	0.00002	0.010	4.33	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	6,064.33000		6.06433	6,063.10000	6.06310	6,064.330	4.33	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	4.33	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	3,457.91000		3.45791	3,457.01000	3.45701	3,457.910	4.26	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	1.84000		0.00184	2.17000	0.00217	1.840	4.26	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	3,660.66000		3.66066	3,659.65000	3.65965	3,660.660	4.27	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	1.14000		0.00114	1.36000	0.00136	1.140	4.27	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	4,065.42000		4.06542	4,064.28000	4.06428	4,065.420	4.30	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	0.42000		0.00042	0.51000	0.00051	0.420	4.30	0.00	0	30,250.00
R203	On 02/05/2013	Bond Future			5.69034		110.93004	5.69068	110.92867		4.07	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,480.80000		1.48080	1,484.16000	1.48416	1,480.800	4.11	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	638.88000		0.63888	643.61000	0.64361	638.880	4.11	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,506.65000		1.50665	1,509.98000	1.50998	1,506.650	4.12	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	624.77000		0.62477	629.47000	0.62947	624.770	4.12	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,455.17000		1.45517	1,458.55000	1.45855	1,455.170	4.11	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	653.23000		0.65323	657.98000	0.65798	653.230	4.11	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.74867		109.81873	5.74912	109.81712		3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,589.21000		107.58921	0.00000	0.00000	107,589.210	4.19	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	4.19	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	2,050.89000		2.05089	2,052.51000	2.05251	2,050.890	4.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,191.59000		1.19159	1,194.82000	1.19482	1,191.590	4.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	2,072.23000		2.07223	2,073.83000	2.07383	2,072.230	4.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,177.50000		1.17750	1,180.71000	1.18071	1,177.500	4.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	2,094.05000		2.09405	2,095.65000	2.09565	2,094.050	4.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,163.91000		1.16391	1,167.12000	1.16712	1,163.910	4.00	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
R203	On 07/11/2013	Bond Future	5.71	Call	1,498.20000		1.49820	1,500.00000	1.50000	1,498.200	3.94	22,473.00	15	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,636.67000		1.63667	1,640.08000	1.64008	1,636.670	3.94	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 07/02/2013	Bond Future			5.91989		111.31910	5.91517	111.34359		5.53	45,640,831.00	410	16,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	6,834.06000		6.83406	6,858.56000	6.85856	6,834.060	5.88	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	0.02000		0.00002	0.03000	0.00003	0.020	5.88	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	7,597.72000		7.59772	7,622.21000	7.62221	7,597.720	5.88	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	5.88	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	9,939.85000		9.93985	9,964.34000	9.96434	9,939.850	5.88	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	5.88	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	10,170.41000		10.17041	10,194.90000	10.19490	10,170.410	5.88	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	5.88	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	10,400.33000		10.40033	10,424.82000	10.42482	10,400.330	5.88	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	5.88	0.00	0	0.00
R204	On 02/05/2013	Bond Future			5.95204		112.66719	5.94710	112.69187		5.46	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,401.72000		2.40172	2,424.33000	2.42433	2,401.720	5.56	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	680.28000		0.68028	678.21000	0.67821	680.280	5.56	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,436.10000		2.43610	2,458.79000	2.45879	2,436.100	5.56	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	665.68000		0.66568	663.69000	0.66369	665.680	5.56	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	2,367.56000		2.36756	2,390.08000	2.39008	2,367.560	5.55	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	695.13000		0.69513	692.97000	0.69297	695.130	5.55	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.03149		111.67975	6.02598	111.70489		5.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,865.69000		2.86569	2,884.28000	2.88428	2,865.690	5.48	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,648.89000		1.64889	1,642.34000	1.64234	1,648.890	5.48	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,893.32000		2.89332	2,911.98000	2.91198	2,893.320	5.48	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,631.52000		1.63152	1,625.04000	1.62504	1,631.520	5.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	7.00	Call	5,044.27000		5.04427	5,066.80000	5.06680	5,044.270	5.71	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	732.76000		0.73276	730.15000	0.73015	732.760	5.71	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,838.19000		2.83819	2,856.71000	2.85671	2,838.190	5.47	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,666.41000		1.66641	1,659.79000	1.65979	1,666.410	5.47	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			5.05880		102.74788	5.01447	102.78808		0.51	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	1.55000		0.00155	3.41000	0.00341	1.550	0.50	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	273.03000		0.27303	234.69000	0.23469	273.030	0.50	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	35.12000		0.03512	52.62000	0.05262	35.120	0.51	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	88.45000		0.08845	65.75000	0.06575	88.450	0.51	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	803.13000		0.80313	843.33000	0.84333	803.130	0.57	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	0.57	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	847.89000		0.84789	888.09000	0.88809	847.890	0.57	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	0.57	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	892.63000		0.89263	932.83000	0.93283	892.630	0.57	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	0.57	0.00	0	0.00
R206	On 02/05/2013	Bond Future			4.99103		103.99217	4.93159	104.03276		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	1,096.07000		1.09607	1,055.48000	1.05548	1,096.070	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	1,089.12000		1.08912	1,048.53000	1.04853	1,089.120	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	1,103.02000		1.10302	1,062.43000	1.06243	1,103.020	0.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R206	On 07/11/2013	Bond Future			3.95908		103.03473	3.72781	103.07625		0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	85.74000		0.08574	116.75000	0.11675	85.740	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	24.61000		0.02461	14.10000	0.01410	24.610	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	86.98000		0.08698	118.18000	0.11818	86.980	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	24.06000		0.02406	13.74000	0.01374	24.060	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	84.50000		0.08450	115.32000	0.11532	84.500	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	25.17000		0.02517	14.47000	0.01447	25.170	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			6.16230		106.60882	6.15762	106.63584		6.79		56,502,674.60	530	11,309.00
R207	On 07/02/2013	Bond Future	7.66	Call	8,228.44000		8.22844	8,255.47000	8.25547	8,228.440	7.18		0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	0.01000		0.00001	0.02000	0.00002	0.010	7.18		0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	8,956.71000		8.95671	8,983.73000	8.98373	8,956.710	7.18		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	7.18		0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	11,000.89000		11.00089	11,027.91000	11.02791	11,000.890	7.18		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	7.18		0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	11,252.65000		11.25265	11,279.67000	11.27967	11,252.650	7.18		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	7.18		0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	11,503.59000		11.50359	11,530.61000	11.53061	11,503.590	7.18		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	7.18		0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.20174		107.89987	6.19687	107.92712		7.02		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	2,456.62000		2.45662	2,481.05000	2.48105	2,456.620	7.08		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,078.41000		1.07841	1,075.59000	1.07559	1,078.410	7.08		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	2,491.61000		2.49161	2,516.15000	2.51615	2,491.610	7.09		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,058.35000		1.05835	1,055.64000	1.05564	1,058.350	7.09		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	2,421.87000		2.42187	2,446.20000	2.44620	2,421.870	7.08		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,098.75000		1.09875	1,095.83000	1.09583	1,098.750	7.08		0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.29460		107.17704	6.28926	107.20481		7.06		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,907.91000		3.90791	3,929.80000	3.92980	3,907.910	7.13		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/11/2013	Bond Future	6.70	Put	1,825.45000		1.82545	1,819.57000	1.81957	1,825.450	7.13	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,940.21000		3.94021	3,962.18000	3.96218	3,940.210	7.14	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,807.03000		1.80703	1,801.23000	1.80123	1,807.030	7.14	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,875.72000		3.87572	3,897.54000	3.89754	3,875.720	7.13	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,844.02000		1.84402	1,838.07000	1.83807	1,844.020	7.13	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			6.30226		105.30773	6.29257	105.36973		7.76	0.00	0	19,911.00
R208	On 07/02/2013	Bond Future	6.00	Call	242.74000		0.24274	266.52000	0.26652	242.740	7.69	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	2,198.52000		2.19852	2,160.30000	2.16030	2,198.520	7.69	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	8,937.12000		8.93712	8,999.12000	8.99912	8,937.120	8.24	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	0.03000		0.00003	0.03000	0.00003	0.030	8.24	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	9,336.02000		9.33602	9,398.03000	9.39803	9,336.020	8.24	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	0.01000		0.00001	0.02000	0.00002	0.010	8.24	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	14,704.90000		14.70490	14,766.90000	14.76690	14,704.900	8.24	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	8.24	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	9,902.25000		9.90225	9,964.25000	9.96425	9,902.250	8.24	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	8.24	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Call	10,183.76000		10.18376	10,245.76000	10.24576	10,183.760	8.24	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	8.24	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	10,464.21000		10.46421	10,526.21000	10.52621	10,464.210	8.24	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	8.24	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.34015		103.19001	6.33012	103.25257		8.17	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	3,009.81000		3.00981	3,059.54000	3.05954	3,009.810	8.24	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,039.23000		1.03923	1,026.40000	1.02640	1,039.230	8.24	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
R208	On 02/05/2013	Bond Future	6.64	Call	2,928.89000		2.92889	2,978.11000	2.97811	2,928.890	8.23	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,080.15000		1.08015	1,066.81000	1.06681	1,080.150	8.23	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,969.23000		2.96923	3,018.70000	3.01870	2,969.230	8.24	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,059.54000		1.05954	1,046.45000	1.04645	1,059.540	8.24	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.43265		102.62970	6.42173	102.69383		8.35	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,335.86000		4.33586	4,380.99000	4.38099	4,335.860	8.49	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,149.76000		2.14976	2,130.76000	2.13076	2,149.760	8.49	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	7,066.98000		7.06698	7,121.48000	7.12148	7,066.980	8.81	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,030.55000		1.03055	1,020.92000	1.02092	1,030.550	8.81	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	4,264.55000		4.26455	4,309.35000	4.30935	4,264.550	8.48	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,192.86000		2.19286	2,173.53000	2.17353	2,192.860	8.48	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,300.14000		4.30014	4,345.11000	4.34511	4,300.140	8.48	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,171.22000		2.17122	2,152.06000	2.15206	2,171.220	8.48	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 07/02/2013	Bond Future			7.92815		84.64417	7.94897	84.45550		15.17	4,232,208.50	50	11,384.00
R209	On 07/02/2013	Bond Future	8.63	Call	6,071.38000		6.07138	5,897.26000	5.89726	6,071.380	15.50	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	61.60000		0.06160	76.15000	0.07615	61.600	15.50	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	7,615.70000		7.61570	7,432.52000	7.43252	7,615.700	15.60	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	18.20000		0.01820	23.69000	0.02369	18.200	15.60	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	8,533.47000		8.53347	8,347.63000	8.34763	8,533.470	15.66	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	8.18000		0.00818	11.01000	0.01101	8.180	15.66	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	9,662.35000		9.66235	9,474.80000	9.47480	9,662.350	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	2.72000		0.00272	3.84000	0.00384	2.720	15.68	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/02/2013	Bond Future	9.00	Call	8,912.28000		8.91228	8,725.73000	8.72573	8,912.280	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	5.77000		0.00577	7.89000	0.00789	5.770	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	9,288.59000		9.28859	9,101.47000	9.10147	9,288.590	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	3.98000		0.00398	5.53000	0.00553	3.980	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	9,363.55000		9.36355	9,176.33000	9.17633	9,363.550	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	3.69000		0.00369	5.14000	0.00514	3.690	15.68	0.00	0	0.00
R209	On 02/05/2013	Bond Future			7.98315		82.52753	8.00449	82.33643		16.85	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	3,190.60000		3.19060	3,103.70000	3.10370	3,190.600	16.86	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	2,950.27000		2.95027	3,054.47000	3.05447	2,950.270	16.86	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	3,100.71000		3.10071	3,015.59000	3.01559	3,100.710	16.85	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,039.29000		3.03929	3,145.27000	3.14527	3,039.290	16.85	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	3,145.21000		3.14521	3,059.20000	3.05920	3,145.210	16.85	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	2,994.26000		2.99426	3,099.35000	3.09935	2,994.260	16.85	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.11136		81.65087	8.13390	81.45444		19.46	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	9,018.88000		9.01888	8,892.57000	8.89257	9,018.880	19.93	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,255.52000		3.25552	3,325.64000	3.32564	3,255.520	19.93	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	12,613.36000		12.61336	12,462.20000	12.46220	12,613.360	20.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,762.64000		1.76264	1,807.91000	1.80791	1,762.640	20.31	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,917.24000		8.91724	8,791.74000	8.79174	8,917.240	19.92	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,309.92000		3.30992	3,380.85000	3.38085	3,309.920	19.92	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,968.02000		8.96802	8,842.11000	8.84211	8,968.020	19.92	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,282.62000		3.28262	3,353.14000	3.35314	3,282.620	19.92	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 07/02/2013	Bond Future			166.42133		166.42133	166.40535	166.40535				4,160,533.25	25	1,237.00
R210	On 07/02/2013	Bond Future	156.99	Call	9,431.33000		9.43133	9,415.35000	9.41535	9,431.330			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	9,421.33000		9.42133	9,405.35000	9.40535	9,421.330			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	9,411.33000		9.41133	9,395.35000	9.39535	9,411.330			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			166.66190		166.66190	166.64580	166.64580				0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	5,521.90000		5.52190	5,505.80000	5.50580	5,521.900			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	5,511.90000		5.51190	5,495.80000	5.49580	5,511.900			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	5,501.90000		5.50190	5,485.80000	5.48580	5,501.900			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			126.06911		126.06911	126.06199	126.06199				0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	3,079.11000		3.07911	3,071.99000	3.07199	3,079.110			0.00	0	0.00
R211	On 07/02/2013	Bond Future	122.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Call	3,069.11000		3.06911	3,061.99000	3.06199	3,069.110			0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Call	3,059.11000		3.05911	3,051.99000	3.05199	3,059.110			0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 02/05/2013	Bond Future			127.65826		127.65826	127.65107	127.65107				0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	1,968.26000		1.96826	1,961.07000	1.96107	1,968.260			0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	1,958.26000		1.95826	1,951.07000	1.95107	1,958.260			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	1,948.26000		1.94826	1,941.07000	1.94107	1,948.260		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 07/02/2013	Bond Future			132.90070		132.90070	132.88989	132.88989			0.00	0	10,659.00
R212	On 07/02/2013	Bond Future	128.99	Call	3,910.70000		3.91070	3,899.89000	3.89989	3,910.700		0.00	0	0.00
R212	On 07/02/2013	Bond Future	128.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Call	3,900.70000		3.90070	3,889.89000	3.88989	3,900.700		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Call	3,890.70000		3.89070	3,879.89000	3.87989	3,890.700		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future			134.57599		134.57599	134.56504	134.56504			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,485.99000		3.48599	3,475.04000	3.47504	3,485.990		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	3,475.99000		3.47599	3,465.04000	3.46504	3,475.990		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	3,465.99000		3.46599	3,455.04000	3.45504	3,465.990		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/02/2013	Bond Future			7.64854		96.89457	7.65930	96.79503		15.02	0.00	0	10,414.00
R213	On 07/02/2013	Bond Future	8.90	Call	10,626.56000		10.62656	10,528.15000	10.52815	10,626.560		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	4.07000		0.00407	5.20000	0.00520	4.070		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	11,012.42000		11.01242	10,913.72000	10.91372	11,012.420		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	2.87000		0.00287	3.71000	0.00371	2.870		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	11,395.94000		11.39594	11,297.03000	11.29703	11,395.940		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	2.00000		0.00200	2.63000	0.00263	2.000		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	11,777.08000		11.77708	11,677.99000	11.67799	11,777.080		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/02/2013	Bond Future	9.05	Put	1.39000		0.00139	1.84000	0.00184	1.390	15.49	0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.70216		94.53357	7.71320	94.43276		16.07	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	4,106.75000		4.10675	4,062.71000	4.06271	4,106.750	16.14	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,680.19000		2.68019	2,736.96000	2.73696	2,680.190	16.14	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	4,006.61000		4.00661	3,963.46000	3.96346	4,006.610	16.13	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	2,759.07000		2.75907	2,816.73000	2.81673	2,759.070	16.13	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	4,056.53000		4.05653	4,012.93000	4.01293	4,056.530	16.13	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2,719.42000		2.71942	2,776.63000	2.77663	2,719.420	16.13	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.83093		93.59435	7.84265	93.49057		17.02	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	9,560.06000		9.56006	9,495.59000	9.49559	9,560.060	17.44	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,010.77000		3.01077	3,050.08000	3.05008	3,010.770	17.44	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	9,452.90000		9.45290	9,388.88000	9.38888	9,452.900	17.42	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,063.21000		3.06321	3,102.97000	3.10297	3,063.210	17.42	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	9,506.44000		9.50644	9,442.19000	9.44219	9,506.440	17.43	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,036.89000		3.03689	3,076.42000	3.07642	3,036.890	17.43	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			7.96803		86.59304	7.98885	86.39253		16.73	0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	5,800.88000		5.80088	5,626.51000	5.62651	5,800.880	17.05	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	134.69000		0.13469	160.83000	0.16083	134.690	17.05	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	5,880.28000		5.88028	5,704.96000	5.70496	5,880.280	17.06	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	128.21000		0.12821	153.40000	0.15340	128.210	17.06	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	5,959.79000		5.95979	5,783.54000	5.78354	5,959.790	17.06	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	122.01000		0.12201	146.27000	0.14627	122.010	17.06	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.39360	1.39360	1.38640	1.38640		12.24	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,055.68030	0.10557	990.86470	0.09909	1,055.680	11.95	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	19.68030	0.00197	26.86470	0.00269	19.680	11.95	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	963.03100	0.09630	900.81370	0.09008	963.031	11.88	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	27.03100	0.00270	36.81370	0.00368	27.031	11.88	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	872.58630	0.08726	813.55780	0.08136	872.586	11.81	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	36.58630	0.00366	49.55780	0.00496	36.586	11.81	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.40470	1.40470	1.39700	1.39700		13.22	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	551.74020	0.05517	529.68310	0.05297	551.740	13.07	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	404.74020	0.04047	459.68310	0.04597	404.740	13.07	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	505.61070	0.05056	486.58980	0.04866	505.611	13.22	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	458.61070	0.04586	516.58980	0.05166	458.611	13.22	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	464.62330	0.04646	447.99020	0.04480	464.623	13.42	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	517.62330	0.05176	577.99020	0.05780	517.623	13.42	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>565,682,893.90</b>	<b>50,125</b>	<b>1 236 637.00</b>	

### i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188	11.31208	99.94188	11.28408			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858	22.60480	108.85858	22.55060			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011	9.13822	100.00011	9.11558			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			111.70673	11.38107	111.70673	11.35320			0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.63261	0.01809	100.63261	0.01804			0.00	0	1,000,000.00
AB011	On 21/11/2023	Spot Bond			100.64155	0.00737	100.64155	0.00735			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000	46.18587	8.00000	46.17586			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB013	On 21/11/2018	Spot Bond	101.73855	9.98689	101.73855	9.96423			203,477,100,000.00	2,000,000	1,000,000.00
AB06	On 27/03/2015	Spot Bond	105.29362	24.34981	105.29362	24.29297			139,408,752,880.00	1,324,000	13,910,000.00
AB07	On 07/03/2014	Spot Bond	105.62267	46.13306	105.62267	46.02511			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	10.91640	100.96284	10.88972			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	13.01362	111.66393	12.98177			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	57.12105	100.00003	56.93876			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	73.63257	215.58145	73.33241			0.00	0	7,649,134.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	28.34893	134.94825	28.26247			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.44774	269.82094	2.43628			0.00	0	2,000,000.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	21.76773	100.53123	21.71475			402,124,920,000.00	4,000,000	1,000,000.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	39.56894	100.25380	39.47073			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	12.36013	100.10451	12.32949			0.00	0	1,000,000.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	7.97995	100.10764	7.96016			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.53362	100.11256	7.51495			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	7.59494	100.11573	7.57611			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	26.69328	113.03853	26.62729			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	21.38469	102.88112	21.33038			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	32.74514	106.71879	32.66787			9,177,815,940.00	86,000	86,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11B	On 29/09/2014	Spot Bond	101.43096	27.68528	101.43096	27.61585			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	21.70018	100.69530	21.64611			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	10.67621	101.53927	10.64941			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	14.95968	101.47729	14.92215			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	9.01062	101.61005	8.98799			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	101.89059	104.93328	101.62445			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	64.96909	108.48706	64.81371		3,905,534,160.00	36,000	1,400,000.00	
ABL8B	On 19/09/2013	Spot Bond	101.57306	58.53780	101.57306	58.34844			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	99.34844	100.00000	99.10068			0.00	0	0.00
ABL04	On 15/02/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
ABL07	On 15/02/2013	Spot Bond	100.57314	97.17452	100.57314	96.92846			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	73.66557	215.26681	73.36558			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	38.74166	133.33110	38.62453		266,662,200,000.00	2,000,000	20,500,000.00	
ABLI03	On 15/03/2015	Spot Bond	122.14204	20.68176	122.14204	20.62312		244,284,080,000.00	2,000,000	1,000,000.00	
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.65299	113.35700	8.62979			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	15.61890	123.70523	15.57741			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	15.82879	102.18114	15.78883			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.36200	99.83242	10.33638				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	10.41568	99.82309	10.38993				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	10.92677	99.81405	10.89976				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	4.90849	106.48741	4.89599				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	20.46579	100.00000	20.41511				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	3.52186	165.75435	3.50947				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	11.97104	157.68318	11.93042				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	2.84757	170.05600	2.83738				0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	124.02019	143.83197	123.58519				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.33719	172.68858	3.32511				0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	73.63677	215.54135	73.33664				0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	73.63197	215.58717	73.33181				0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	88.13920	100.00000	87.93934				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.58713	71.58015	6.57742				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.58713	71.58015	6.57742				0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	93.97141	100.36979	93.74370				0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	11.88603	84.61000	11.86608				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	18.36403	92.57000	18.33109				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN39	On 21/09/2016	Spot Bond	100.05362	10.43251	100.05362	10.40666			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	16.35569	95.34000	16.32571			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	30.57472	100.00000	30.51671			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	15.27231	94.00000	15.24461			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	14.30173	94.99000	14.27559			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	30.10779	89.20000	30.05435			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	28.70442	90.02000	28.65298			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	8.45870	101.37010	8.43750			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	8.31614	101.21709	8.29532			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	27.44886	89.83000	27.39976			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	19.34940	136.93312	19.29402			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	23.08254	102.86000	23.03784			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	23.53684	96.69000	23.49240			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	22.61969	96.61000	22.57701			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	22.25515	96.38000	22.21324			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	8.84830	99.94804	8.82639			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	22.33112	121.81240	22.27251			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN57	On 05/07/2013	Spot Bond	104.20000	70.85885	104.20000	70.72318			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	8.37784	101.30453	8.35730			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	20.15097	93.54000	20.11384			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	19.13204	92.85000	19.09697			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.80931	103.39542	2.80142			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.41331	149.61017	2.40592			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.03690	196.08295	2.02927			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	15.89143	95.40000	15.86205			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	66.55341	107.27000	66.42349			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	15.75888	94.09000	15.72972			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	12.47747	114.69202	12.44626		7,225,597,260.00	63,000	10,200,000.00	
ABS5	On 01/05/2015	Spot Bond	105.76936	22.51121	105.76936	22.45848		7,932,702,000.00	75,000	4,800,000.00	
ABS6	On 01/06/2020	Spot Bond	102.79126	9.04140	102.79126	9.02082		9,867,960,960.00	96,000	3,800,000.00	
ABS7	On 11/09/2026	Spot Bond	101.48825	11.53965	101.48825	11.51351		0.00	0	0.00	
ABS9	On 17/03/2016	Spot Bond	110.44192	16.99751	110.44192	16.95627		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	125.04605	33.90681	125.04605	33.80952		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	4.00000	120.40160	4.00000	120.36377		0.00	0	0.00	
ABS12	On 07/12/2023	Spot Bond	274.59193	2.41043	274.59193	2.39901		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI3	On 31/01/2017	Spot Bond	123.88924	5.69845	123.88924	5.68238			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	128.40915	3.76261	128.40915	3.75172			0.00	0	1,000,000.00
ACL001	On 31/07/2013	Spot Bond	99.53952	64.92060	99.53952	64.71871			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	90.53913	100.06620	90.32846			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	76.34713	100.07265	76.03534			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	23.45537	100.00000	23.39728			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	59.83826	100.53957	62.35473			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	97.31172	101.66199	96.79131			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	59.83826	100.53957	62.35473			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	91.43149	101.42690	90.98853			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	83.53516	102.82057	83.36149			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	24.73438	111.03772	24.67410			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	19.11865	100.83941	19.07199			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	19.37285	100.86237	19.32557			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	22.97460	101.18756	22.91836			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	57.69161	100.06785	57.50738			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	57.64828	100.06721	57.46420			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	18.86436	100.81643	18.81833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL047	On 22/10/2018	Spot Bond	54.43317	8.15661	54.43317	8.14691			0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	102.83081	100.00000	102.56020			0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	102.83081	100.00000	102.56020			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	42.53650	100.61624	42.43289			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	56.78963	99.86961	56.64917			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	18.59005	100.00000	18.55478			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	15.61006	100.00000	15.58044			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	15.61006	100.00000	15.58044			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	58.22587	100.07583	58.03993			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	16.64427	100.07969	16.60302			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	17.45073	100.08857	17.40748			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	16.28472	100.07573	16.24437			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	16.52766	100.07841	16.48671			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	16.63454	100.07959	16.59333			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	13.09985	103.08180	13.07029			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	13.09985	103.08180	13.07029			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	13.16711	103.10163	13.13739			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL085		On 20/12/2015	Spot Bond	100.07361	16.09036	100.07361	16.05049		0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	103.10163	13.16711	103.10163	13.13739		0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	103.06198	13.03258	103.06198	13.00317		0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	79.64238	27.26829	79.64238	27.22456		0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	100.07204	28.23162	100.07204	28.16166		0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	100.07100	58.16584	100.07100	58.02171		0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	99.94507	15.78811	99.94507	15.74903		0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	100.07100	58.16584	100.07100	58.02171		0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	100.07684	8.49453	100.07684	8.47349		0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	100.07933	8.33163	100.07933	8.31099		0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	100.08039	8.28755	100.08039	8.26701		0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	100.07826	8.07456	100.07826	8.05455		0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	100.06560	57.90730	100.06560	57.76381		0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	100.07361	9.01791	100.07361	8.99556		0.00	0	0.00
ACL101		On 18/01/2013	Spot Bond	101.19124	99.17515	101.19124	98.90322		0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond	101.31884	77.04021	101.31884	76.82288		0.00	0	0.00
ACL103		On 18/01/2013	Spot Bond	101.19124	99.17515	101.19124	98.90322		0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	110.28658	9.86423	110.28658	9.83757		0.00	0	930,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL114	On 20/03/2014	Spot Bond	100.06728	39.60533	100.06728	39.50720				0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	50.31690	105.71996	50.20099				0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	44.49305	100.99526	44.38431				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	8.87172	101.18059	8.85001				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	8.82121	102.01291	8.79946				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	9.29503	100.00000	9.27739				0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	44.99397	101.04786	44.88395				0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	3.99252	100.00000	3.98364				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.12730	100.00000	5.11583				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	13.42227	72.59933	13.40221				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.06543	127.83552	3.05707				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.18317	127.87043	3.17449				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	7.84707	100.07569	7.82762				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	29.86557	100.62321	29.79282				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	29.86557	100.62321	29.79282				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	44.99397	101.04786	44.88395				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	29.48368	100.51806	29.41192				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL134		On 20/09/2014	Spot Bond	100.07299	28.30713	100.07299	28.23699		0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	100.07235	28.25679	100.07235	28.18678		0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	101.33418	7.61553	101.33418	7.59645		0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	100.41093	11.49246	100.41093	11.46390		0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	101.33457	7.60497	101.33457	7.58591		0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	103.90444	12.78104	103.90444	12.75202		0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	103.93140	12.84709	103.93140	12.81791		0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	100.22094	28.25778	100.22094	28.18767		0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	100.59173	11.54728	100.59173	11.51853		0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	99.93469	10.99301	99.93469	10.96581		0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	100.07603	7.87901	100.07603	7.85948		0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	100.93686	65.07059	100.93686	64.90810		0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	100.27790	39.38840	100.27790	39.29062		0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	100.06196	39.25593	100.06196	39.15867		0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	100.07446	9.89224	100.07446	9.86773		0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	100.76536	43.19601	100.76536	43.09066		0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	100.06587	20.20183	100.06587	20.15178		0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	100.06402	20.04545	100.06402	19.99579		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL155	On 20/03/2015	Spot Bond	100.06760	20.34902	100.06760	20.29860				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	9.87143	100.07424	9.84697				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	9.50729	100.07047	9.48374				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	20.22943	100.06619	20.17931				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	20.33063	100.06739	20.28024				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	13.07068	102.65284	13.04079				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	15.62389	100.06844	15.58518				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	20.27543	100.06674	20.22519				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	41.45914	100.09530	41.35639				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	20.47317	100.18292	20.42239				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	39.36890	100.06691	39.27136				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	9.97774	108.26890	9.95404				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	9.84023	100.07386	9.81584				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.39724	103.66222	4.38625				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	20.32142	100.06728	20.27107				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	20.33986	100.06735	20.28947				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	9.76695	100.07626	9.74275				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL174	On 20/06/2019	Spot Bond	100.07891	8.17894	100.07891	8.15867			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.64851	100.07361	7.62956			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	57.77005	100.07223	57.58557			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	28.47384	100.07839	28.40328			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	20.78046	100.07574	20.72896			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	10.28711	100.08155	10.26162			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	9.76695	100.07626	9.74275			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	8.23198	100.07944	8.21159			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	9.13293	100.07796	9.11030			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	7.77003	100.07839	7.75077			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	10.91249	100.07515	10.88545			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	7.97885	100.07965	7.95907			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	8.11715	100.08103	8.09703			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	57.21400	100.06425	57.03131			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	57.27183	100.06489	57.08896			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	15.45788	100.06989	15.41957			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	15.60366	100.07148	15.56500			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	8.06817	100.08134	8.04818			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL194	On 20/09/2022	Spot Bond	100.08134	8.06817	100.08134	8.04818			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	10.85923	100.08737	10.83232			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	9.01751	100.07679	8.99517			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	10.77601	100.08652	10.74931			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	10.80722	100.08684	10.78043			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	10.85923	100.08737	10.83232			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	6.46162	85.50175	6.44892			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	8.24918	100.08315	8.22874			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	8.24918	100.08315	8.22874			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	88.43037	103.67806	88.22804			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.04991	100.00000	4.04010			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	29.58149	100.56844	29.50947			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	30.23449	100.63477	30.16082			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	30.66960	100.67892	30.59485			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	16.17721	101.20949	16.13760			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	16.80052	101.34649	16.75934			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	17.62968	101.52904	17.58638			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01	On 15/03/2019	Spot Bond	108.27946	11.05178	108.27946	11.02539			0.00	0	4,400,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	11.51016	124.59492	11.47958		12,459,492,000.00		100,000	100,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	29.21441	100.00000	29.14206			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	18.09711	115.64616	18.05153		1,734,692,400.00		15,000	9,200,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	34.93015	100.00000	34.84553			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.88217	100.00000	13.85127			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	3.99193	154.79211	3.97856			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	38.44874	129.92747	38.34429			0.00	0	0.00
ANG01	On 14/01/2013	Spot Bond	101.07300	49.73319	101.07300	49.73318			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	80.35608	101.15622	80.17505			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	10.31664	99.92565	10.29112			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	11.88184	112.23984	11.85279			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	21.59466	101.18527	21.54179			0.00	0	20,000,000.00
BAW13	On 17/04/2017	Spot Bond	101.23711	9.02823	101.23711	9.00612			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	56.29499	100.00000	56.15557			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	20.87673	114.82122	20.82476		4,478,027,580.00		39,000	39,000.00
BAW3	On 02/10/2017	Spot Bond	99.81750	9.36875	99.81750	9.34560			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	58.78477	100.11329	58.59699			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW5	On 15/09/2013	Spot Bond	103.73691	63.47537	103.73691	63.32900				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	27.40084	99.83571	27.33309				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	32.15653	105.24488	32.08191				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	12.90821	111.52726	12.87682				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	44.12409	100.88946	44.01635				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	16.99832	104.32215	16.95461				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	74.11318	99.81811	73.82405				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	19.26438	102.00706	19.21582				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	19.25100	101.95171	19.20250				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	13.57554	99.81798	13.54198				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	19.16954	101.94160	19.12125				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	12.82392	104.59763	12.79086				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	18.57115	99.81335	18.52524				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	18.57115	99.81335	18.52524				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	15.67932	99.81340	15.64056				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	16.18639	101.35805	16.14582				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	17.01773	102.22265	16.97475				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA14	On 30/09/2015	Spot Bond	102.00706	19.26438	102.00706	19.21582			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	16.38938	102.70168	16.34781			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	11.25842	102.35327	11.22996			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	13.27359	99.82359	13.24077			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	13.27490	99.81671	13.24209			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	13.27490	99.81671	13.24209			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	29.22780	99.82722	29.15553			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	88.67757	99.86832	88.47671			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	17.95655	97.82330	17.91296			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	12.38563	103.70924	12.35394			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	13.62537	99.79214	13.59169			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	11.73964	100.04409	11.71056			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.50873	99.77076	1.50500			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	11.48466	92.33087	11.45819			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	55.89184	99.87024	55.71367			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	17.14051	99.83486	17.09813			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	9.09901	99.06007	9.07667			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.61773	99.81958	0.61620			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB02	On 31/03/2016	Spot Bond	104.16088	19.88021	104.16088	19.82916			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	18.12015	103.97505	18.07369			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	15.61543	106.00425	15.57470			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	13.48066	99.75847	13.44735			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.25422	99.75846	0.25359			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.43059	100.00000	6.41839			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.39818	100.00000	19.35015			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.65452	100.00000	17.61081			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.89786	100.00000	10.87087			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.90241	100.00000	10.87511			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.17602	100.00000	13.14339			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.41679	100.00000	11.38853			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	91.72702	100.20198	91.50824			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	29.35388	102.32067	29.27968			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	18.18278	102.37811	18.13680			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP66U	On 07/03/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	1.87745	169.54509	1.87109			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	9.37033	150.32167	9.34681			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	10.83049	150.48996	10.80328			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	9.45208	105.72100	9.43007			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	44.74220	101.02420	44.63282			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	79.23626	101.68745	79.00627			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	42.89034	100.66680	42.78582			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	42.44806	100.64029	42.34464			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	78.97331	104.00756	78.74076			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	64.89823	100.90417	64.73974			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	88.59450	101.68177	88.39081			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	7.83129	100.33377	7.81184			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	28.00928	100.06919	27.93988			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	38.64373	100.00000	38.55012			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	74.28813	100.00000	74.12460			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	11.83640	101.11913	11.80744			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	11.89389	101.12772	11.86479			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A3	On 21/07/2016	Spot Bond	101.15348	12.06633	101.15348	12.03680				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.64069	101.23934	12.60973				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	13.21439	101.32517	13.18200				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	14.81723	101.56516	14.78084				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	4.33451	100.00000	4.32401				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	11.32016	100.93890	11.29250				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	11.71547	100.99127	11.68684				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	11.88481	101.01372	11.85575				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	11.94125	101.02120	11.91204				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	12.61798	101.11093	12.58711				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	13.51898	101.23048	13.48587				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.24091	100.00000	4.23064				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.24091	100.00000	4.23064				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.04110	100.10441	9.01868				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	9.61987	100.11338	9.59603				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	9.77771	100.11583	9.75347				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	13.45720	107.76177	13.42519				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42B	On 15/03/2017	Spot Bond	100.12316	10.25117	100.12316	10.22575			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	11.09274	100.13609	11.06524			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.43170	100.00000	2.42568			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.43170	100.00000	2.42568			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	36.67005	110.26280	36.58266		11,798,119,600.00		107,000	7,400,000.00
BID04	On 23/11/2017	Spot Bond	100.53667	8.72016	100.53667	8.69893			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	99.53343	97.34544	99.53343	97.08772			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	69.15518	96.69296	69.02713			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	99.39485	94.59073	99.39485	94.34770			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	99.18162	91.08937	99.18162	90.86446			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	15.57699	100.49749	15.53908			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.22763	100.00000	7.21012			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.59427	100.60117	7.57577			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	15.59738	100.49926	15.55942			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	15.93379	100.52855	15.89500			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	16.54513	100.58172	16.50484			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	19.08804	100.80214	19.04147			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	14.79556	101.17004	14.75934			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BMWFO3	On 15/06/2013	Spot Bond	100.10916	77.76879	100.10916	77.44449				0.00	0	43,000,000.00
BSR05	On 01/07/2013	Spot Bond	100.17136	79.84859	100.17136	79.61816				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	58.29509	100.07370	58.15064			8,005,896,000,000.00	80,000,000	40,000,000.00	
BSR10	On 07/06/2013	Spot Bond	100.27042	75.94194	100.27042	75.79245				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.40828	100.00000	8.38745				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	31.57944	112.83919	31.50148			4,062,210,840.00	36,000	3,800,000.00	
CBL08	On 02/11/2016	Spot Bond	121.22515	16.53959	121.22515	16.49635			4,727,780,850.00	39,000	39,000.00	
CBL09	On 29/01/2017	Spot Bond	101.55684	14.46588	101.55684	14.43035				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	44.29489	100.95576	44.18666				0.00	0	4,000,000.00
CBL11	On 06/05/2016	Spot Bond	108.79348	16.54726	108.79348	16.50760			9,573,826,240.00	88,000	8,600,000.00	
CBL12	On 06/09/2018	Spot Bond	109.29382	14.85681	109.29382	14.82108				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	11.73757	101.38676	11.70878				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	16.00613	110.62195	15.96788				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	22.19236	100.52977	22.13834				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	12.50457	105.82127	12.47526			10,370,484,460.00	98,000	5,600,000.00	
CBL17	On 23/08/2019	Spot Bond	100.81182	11.07295	100.81182	11.04593				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	14.94663	105.70562	14.91220				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL19	On 02/11/2015	Spot Bond	100.97754	10.07606	100.97754	10.05144			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	10.61704	100.26196	10.59069			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	10.83987	123.26011	10.81131			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	10.59231	119.72199	10.56503			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	12.49283	123.54995	12.45968			0.00	0	37,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	14.83764	100.40002	14.80076			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	20.24833	107.22537	20.20037			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	31.65198	100.86678	31.57385			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	101.97171	101.10082	101.71421			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	34.44022	102.24997	34.35510			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	22.98948	102.59156	22.93250			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	22.70252	100.41408	22.64609			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	94.19067	100.11325	93.97141			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	43.61215	100.18762	43.50398			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	76.34702	100.07319	76.03523			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	88.13920	100.00000	87.93934			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	88.13920	100.00000	87.93934			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	88.13920	100.00000	87.93934			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN113	On 31/03/2013	Spot Bond	100.00000	88.13920	100.00000	87.93934	0.00	0	0.00	0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	76.34702	100.07319	76.03523	0.00	0	0.00	0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	76.34702	100.07319	76.03523	0.00	0	0.00	0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	59.81719	100.53672	62.31707	0.00	0	0.00	0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	76.36535	100.07373	76.05349	0.00	0	0.00	0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	76.18205	100.06833	75.87094	0.00	0	0.00	0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	76.03539	100.06400	75.72490	0.00	0	0.00	0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	85.35274	100.60353	84.96982	0.00	0	0.00	0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	22.61004	101.15466	22.55470	0.00	0	0.00	0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	79.91590	99.83222	79.68589	0.00	0	0.00	0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	22.46822	101.14186	22.41324	0.00	0	0.00	0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	57.68422	100.06829	57.50001	0.00	0	0.00	0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	57.43151	100.06451	57.24813	0.00	0	0.00	0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	23.21756	101.20948	23.16071	0.00	0	0.00	0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	60.51078	100.61649	60.32086	0.00	0	0.00	0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	60.51042	100.58787	60.32055	0.00	0	0.00	0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	60.19451	100.59448	62.99309	0.00	0	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN140	On 20/06/2013	Spot Bond	100.07482	76.40202	100.07482	76.09000			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	76.27370	100.07103	75.96222			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	57.93692	100.07206	57.75191			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	66.13830	106.64650	65.98232			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	89.68554	103.71200	89.48487			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	63.84534	104.51633	63.69722			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	61.97693	100.85780	61.78200			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	41.42326	100.09542	41.32060			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	58.82600	100.79729	58.67929			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	58.82600	100.79729	58.67929			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	97.84569	101.28023	97.32153			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	23.04990	100.83563	22.99365			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	16.86904	100.00000	16.82726			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	16.68379	100.00000	16.64247			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	49.36455	100.00000	49.24496			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	49.36455	100.00000	49.24496			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	49.36455	100.00000	49.24496			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	49.36455	100.00000	49.24496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN168	On 30/04/2014	Spot Bond	100.00000	49.36455	100.00000	49.24496			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	49.36455	100.00000	49.24496			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	16.23600	100.07575	16.19577			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	49.36455	100.00000	49.24496			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	88.26129	100.04314	88.06108			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	88.79652	100.23356	88.59478			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	88.45418	100.08420	88.25347			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	88.45821	100.05746	88.25753			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	38.60038	100.00000	45.97008			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	12.62795	100.06980	12.59667			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	15.21552	100.15069	15.17779			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	10.54917	99.78582	10.52560			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	15.21552	100.15069	15.17779			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	11.83837	101.41261	11.80870			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	45.33880	100.22617	45.22630			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN188	On 20/06/2014	Spot Bond	100.17009	46.41224	100.17009	46.29713			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.87475	108.36668	7.85625			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	14.23508	99.52839	14.20074			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	3.87824	108.34841	3.86829			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	15.58208	102.60151	15.54646			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	46.63343	100.25498	46.51769			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	15.21552	100.15069	15.17779			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	15.21552	100.15069	15.17779			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.41158	107.96614	4.40016			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.08166	107.75628	8.06078			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	14.65378	100.11142	14.61745			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	90.45340	100.00002	90.24499			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	90.83630	100.07054	90.62493			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	76.77963	100.08593	76.46604			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	59.77360	100.10498	59.62544			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	25.71837	101.25895	25.65396			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	25.78374	101.27689	25.71916			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	13.73334	105.79026	13.70134			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN216	On 11/10/2014	Spot Bond	101.32709	25.99168	101.32709	25.91842			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	25.88639	101.30689	25.82154			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	10.67573	101.18509	10.64959			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	10.67376	101.19643	10.64761			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	13.74350	105.99233	13.71142			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	13.74350	105.99233	13.71142			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	43.59007	107.65143	43.47479			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	43.86855	110.88445	43.74944			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	12.44022	104.90153	12.41143			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	11.43137	100.07790	11.40304			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	12.31411	100.08711	12.28359			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	77.81347	100.16277	77.48748			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	77.82838	100.16385	77.50233			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	22.00931	101.18605	21.95543			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	22.00931	101.18605	21.95543			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	46.76847	100.17539	46.65247			0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	100.85155	100.95405	100.85155	100.68902			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN234	On 19/04/2013	Spot Bond	101.40617	97.84306	101.40617	97.31829				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	97.84306	101.40617	97.31829				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	15.97724	100.16285	15.93761				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	9.98445	100.71861	9.96011				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	97.58464	100.63163	97.33741				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	10.30308	100.07925	10.27754				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	21.56251	100.51081	21.51003				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.31987	100.54638	10.29474				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	13.12485	103.07581	13.09523				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	13.12485	103.07581	13.09523				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	21.51005	100.51075	21.45770				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	21.52913	100.51227	21.47674				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	15.18182	99.62826	15.14517				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	14.89897	100.86363	14.86260				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	20.41683	100.17567	20.36619				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	14.59374	100.84631	14.55812				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	19.98213	99.94994	19.93267				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	19.98213	99.94994	19.93267				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN252	On 26/03/2015	Spot Bond	99.94994	19.98213	99.94994	19.93267	0.00	0	0.00			
CLN253	On 26/03/2015	Spot Bond	99.94994	19.98213	99.94994	19.93267	0.00	0	0.00			
CLN254	On 26/03/2015	Spot Bond	99.94994	19.98213	99.94994	19.93267	0.00	0	0.00			
CLN255	On 26/03/2015	Spot Bond	99.94850	20.14636	99.94850	20.09649	0.00	0	0.00			
CLN256	On 26/03/2017	Spot Bond	99.94597	9.48713	99.94597	9.46365	0.00	0	0.00			
CLN257	On 26/03/2017	Spot Bond	99.94597	9.48713	99.94597	9.46365	0.00	0	0.00			
CLN258	On 26/03/2017	Spot Bond	99.94597	9.48713	99.94597	9.46365	0.00	0	0.00			
CLN259	On 26/03/2017	Spot Bond	99.94597	9.48713	99.94597	9.46365	0.00	0	0.00			
CLN260	On 26/03/2017	Spot Bond	99.94597	9.48713	99.94597	9.46365	0.00	0	0.00			
CLN261	On 26/03/2017	Spot Bond	99.94556	9.53857	99.94556	9.51496	0.00	0	0.00			
CLN262	On 26/03/2019	Spot Bond	110.57517	11.82260	110.57517	11.79388	0.00	0	0.00			
CLN263	On 20/06/2014	Spot Bond	100.09271	41.25220	100.09271	41.14997	0.00	0	0.00			
CLN264	On 18/08/2014	Spot Bond	100.59304	29.69427	100.59304	29.62195	0.00	0	0.00			
CLN265	On 02/04/2013	Spot Bond	99.85267	85.18950	99.85267	84.99742	0.00	0	0.00			
CLN266	On 16/03/2014	Spot Bond	100.09928	39.69954	100.09928	39.60114	0.00	0	0.00			
CLN267	On 16/03/2014	Spot Bond	100.09928	39.69954	100.09928	39.60114	0.00	0	0.00			
CLN268	On 30/04/2017	Spot Bond	101.01926	10.75522	101.01926	10.72893	0.00	0	0.00			

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN269	On 20/06/2017	Spot Bond			100.09028	11.37965	100.09028	11.35145				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond			100.79299	14.08542	100.79299	14.05106				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond			100.10632	12.93955	100.10632	12.90747				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond			100.07520	9.61082	100.07520	9.58701				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond			100.07467	9.55880	100.07467	9.53511				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond			100.07203	9.61127	100.07203	9.58746				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond			100.58176	9.88713	100.58176	9.86306				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond			100.62464	11.44491	100.62464	11.41703				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond			100.62450	11.41705	100.62450	11.38924				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond			100.07182	9.59046	100.07182	9.56670				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond			100.10367	23.17159	100.10367	23.11415				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond			100.32695	9.94337	100.32695	9.91868				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond			100.05044	20.22989	100.05044	20.17977				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond			99.94992	19.91451	99.94992	19.86523				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond			100.07255	15.65212	100.07255	15.61334				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond			100.08473	10.54709	100.08473	10.52095				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond			100.08473	10.54709	100.08473	10.52095				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond			100.08473	10.54709	100.08473	10.52095				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN287	On 20/06/2017	Spot Bond	100.08473	10.54709	100.08473	10.52095			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.60230	100.79550	9.57888			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.26263	100.46527	9.23959			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	10.67082	99.93367	10.64440			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	10.67082	99.93367	10.64440			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	10.56792	99.93449	10.54176			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	10.45096	99.84728	10.42511			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	10.56792	99.93449	10.54176			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	10.52793	99.84633	10.50189			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.53211	100.08705	1.52832			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	10.45096	99.84728	10.42511			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	10.47687	99.84728	10.45096			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	10.52793	99.84633	10.50189			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.69941	100.00000	5.68529			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.80452	100.00000	5.79015			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.53219	100.08579	1.52839			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.53711	100.00000	1.53331			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN304	On 20/12/2017	Spot Bond	100.00000	1.53711	100.00000	1.53331			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.53711	100.00000	1.53331			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	24.02376	100.00000	23.97088			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	24.02376	100.00000	23.97088			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.69046	35.42491	0.68984			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	77.85682	156.72722	77.60476			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	92.73287	100.26956	92.50997			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	92.68928	100.26726	92.46648			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	139.87405	100.00000	139.50996			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	120.56390	156.52494	120.14928			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	92.64569	100.26496	92.42300			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	84.46889	154.89181	84.17524			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	95.16447	100.90305	94.68469			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	95.16447	100.90305	94.68469			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	6.11912	164.96027	6.09620			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	84.40939	98.96405	84.23163			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	84.42686	98.95402	84.24906			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	92.68928	100.26726	92.46648			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN59	On 07/03/2013	Spot Bond	100.26726	92.68928	100.26726	92.46648			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	14.34801	100.00000	14.31248			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00047	100.00000	0.00047			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00047	100.00000	0.00047			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	86.66648	102.57148	86.47424			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	8.08939	127.81539	8.06746			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00008	150.32167	0.00008			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00009	150.48996	0.00009			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	19.64102	80.28000	19.60933			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	19.69184	80.11138	19.66012			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	10.53192	101.51920	10.48721			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	10.53192	101.51920	10.48721			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	11.58544	100.07895	11.55673			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	11.01056	100.07296	10.98328			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	9.87144	100.07419	9.84698			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	77.66126	101.51807	77.43583			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	9.97502	100.07839	9.95030			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond	101.17107	8.41187	101.17107	8.39127				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	17.75232	112.14249	17.70872				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	85.41035	102.77374	85.22352				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	10.41512	104.83082	10.39103				0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	11.02975	123.34967	11.00068				0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	17.92480	109.68398	17.88178				0.00	0	30,100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	12.37967	116.79754	12.34825				0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	99.18479	100.00000	98.91599				0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	105.30890	5.86800	105.29206				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	29.29726	100.46415	29.22521				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.00875	100.49279	9.98439				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	21.40053	100.39083	21.34734				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	17.16614	100.94063	17.12420				0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	89.86560	100.39538	89.64401				0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	87.50286	100.24848	87.29307				0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959				0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	87.19123	100.00000	86.99441				0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	101.25137	96.51931	101.25137	96.26157				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG42	On 03/04/2013	Spot Bond	101.22658	86.64991	101.22658	86.45279				0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	39.65199	102.15380	39.55192				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	22.16912	102.26580	22.11311				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	56.68904	102.03232	56.54612				0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	67.07490	105.76710	66.92032				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	15.77165	127.91650	15.72887				0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	12.25096	116.63462	12.22040			75,903,711,272.84	650,782	65,910,782.00	
DV23	On 27/02/2023	Spot Bond	119.62218	11.98023	119.62218	11.94975			5,747,247,638.10	48,045	104,711,045.00	
E170	On 01/08/2020	Spot Bond	146.45461	15.20026	146.45461	15.15494			14,645,461,000.00	100,000	23,100,000.00	
EDC01	On 04/04/2016	Spot Bond	104.01633	15.78263	104.01633	15.74214				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	23.33063	100.57434	23.27256				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	9.50294	100.62205	9.47928				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	3.86954	100.65378	3.85990				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.57486	100.68546	1.57093				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	11.06990	128.03785	11.03984			51,215,140,000,000.00	400,000,000	115,000,000.00	
EL28	On 02/05/2028	Spot Bond	1.56000	118.70510	1.56000	118.67562				0.00	0	40,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.10221	104.49020	2.09692				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM01	On 28/07/2020	Spot Bond	117.22671	13.91706	117.22671	13.88222			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	12.59627	117.96601	12.56405			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	11.01520	108.44717	10.98886			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	16.50619	100.61804	16.46598			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	63.65149	100.74391	63.49626			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	91.43583	100.55022	91.20609			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	97.64677	100.00000	97.39956			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	35.73857	100.00000	35.65007			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	91.44507	100.00000	91.22838			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	36.07412	100.00000	35.95049			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	26.02296	124.62183	25.94808			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	23.51559	105.65441	23.46054			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	17.32999	106.40064	17.28464			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	11.82172	101.27791	11.79275			0.00	0	70,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	30.85919	100.72291	30.78395			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	30.28933	100.66122	30.21553			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00123	100.64003	0.00123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C2	On 17/08/2014	Spot Bond	100.73714	30.99065	100.73714	30.91507				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00122	100.71039	0.00122				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	61.21037	100.58516	61.01830				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	29.80691	100.60896	29.73430				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	16.68948	100.62801	16.64881				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	61.22322	100.58802	61.03109				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.00124	100.58833	0.00124				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.00124	100.61654	0.00123				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	19.69392	107.62781	19.64737			4,993,930,384,000.00	46,400,000	23,350,000.00	
ES18	On 20/04/2018	Spot Bond	115.04070	10.76258	115.04070	10.73575			6,919,995,945,372.30	60,152,589	503,806,000.00	
ES23	On 25/01/2023	Spot Bond	123.79417	7.87501	123.79417	12.71246			14,068,093,272.97	113,641	260,213,641.00	
ES26	On 02/04/2026	Spot Bond	101.89369	9.77164	101.89369	9.74955			74,791,089,290.59	734,011	110,209,000.00	
ES33	On 15/09/2033	Spot Bond	8.51000	92.76293	8.53000	92.56328			391,964,898,300.00	46,059,330	596,526,000.00	
FIFB01	On 24/08/2015	Spot Bond	100.52379	16.63932	100.52379	16.59881			0.00	0	0.00	
FIFC03	On 09/10/2013	Spot Bond	101.23849	54.52870	101.23849	54.39217			0.00	0	0.00	
FIFC04	On 14/03/2013	Spot Bond	100.14918	86.27077	100.14918	86.06704			0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	12.24255	100.00000	12.21290			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR003U	On 02/08/2023	Spot Bond	100.00000	11.91351	100.00000	11.88465				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	61.87708	100.72700	61.68268				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	61.98405	100.75346	61.78926				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	62.32625	100.83807	62.13024				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	62.51866	100.88562	62.32197				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	33.29789	106.83968	33.21924			5,983,022,080.00	56,000	15,200,000.00	
FRB05	On 21/12/2018	Spot Bond	102.29365	9.47716	102.29365	9.45567				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	11.98514	100.22508	11.95540				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	8.65736	100.22502	8.63588				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	11.01151	101.16350	10.98456				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01665	101.09860	0.01661				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	12.10495	109.77327	12.07588				0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	9.41713	98.22086	9.39418				0.00	0	6,000,000.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	52.70968	100.00000	52.58093				0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	73.61935	215.70757	73.31912				0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	69.30458	105.50847	69.17129				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	3.82904	127.58470	3.81800				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.41785	273.62971	2.40643				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.40877	149.98730	2.40138		7,499,365,000,000.00	50,000,000	50,000,000.00	
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.00607	199.45863	1.99846		0.00	0	0.00	
FRBN04	On 15/09/2015	Spot Bond	121.07209	22.48235	121.07209	22.42363		0.00	0	0.00	
FRBN06	On 15/09/2015	Spot Bond	100.00000	27.72360	100.00000	27.66156		0.00	0	0.00	
FRBN07	On 15/09/2015	Spot Bond	100.00000	27.72360	100.00000	27.66156		0.00	0	0.00	
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.56883	52.69690	3.56469		0.00	0	0.00	
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.41053	33.20196	3.40785		0.00	0	0.00	
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.67815	31.98407	3.67535		0.00	0	0.00	
FRC04	On 03/06/2014	Spot Bond	100.55103	40.16671	100.55103	40.07692		0.00	0	0.00	
FRC08	On 29/04/2013	Spot Bond	101.09338	96.16555	101.09338	95.67743		0.00	0	0.00	
FRC101	On 24/02/2017	Spot Bond	100.83125	14.43121	100.83125	14.39599		0.00	0	0.00	
FRC103	On 20/03/2014	Spot Bond	100.12935	43.70443	100.12935	43.59607		0.00	0	0.00	
FRC104	On 20/03/2014	Spot Bond	100.07866	40.35402	100.07866	40.25403		0.00	0	0.00	
FRC105	On 24/02/2017	Spot Bond	100.80714	14.08295	100.80714	14.04859		0.00	0	0.00	
FRC106	On 24/02/2017	Spot Bond	100.80714	14.08295	100.80714	14.04859		0.00	0	0.00	
FRC107	On 03/06/2021	Spot Bond	100.52930	10.43076	100.52930	10.40481		0.00	0	0.00	
FRC108	On 24/02/2017	Spot Bond	100.79281	13.87610	100.79281	13.84226		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC109	On 20/06/2017	Spot Bond	100.08975	11.37974	100.08975	11.35154			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	84.00919	100.50743	83.63758			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	15.65226	100.15766	15.61344			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	10.02749	100.07580	10.00264			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	10.88048	100.08460	10.85353			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	41.74341	100.10209	41.63995			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.63314	98.00000	10.22189			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.33345	100.00000	9.92231			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	15.49991	100.15523	15.46147			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	10.85923	100.08737	10.83232			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	12.83522	100.10732	12.80340			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	13.71901	100.11620	13.68499			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	10.41194	100.08283	10.38613			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	11.28712	102.36455	11.25859			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	14.95608	100.12857	14.91901			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	10.70320	100.08579	10.67667			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.15435	100.00000	7.62821			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	11.49307	100.10168	11.46459			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC127	On 20/09/2017	Spot Bond	100.12161	13.49584	100.12161	13.46238			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	10.50717	100.09179	10.48113			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	11.13649	100.09811	11.10889			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	12.87725	100.11547	12.84534			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	12.02791	100.10701	11.99810			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	13.39100	100.12057	13.35780			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	14.14580	100.12805	14.11073			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	12.84580	100.11516	12.81395			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	12.47881	100.11151	12.44788			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	11.29381	100.09968	11.26582			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	11.10503	100.09779	11.07751			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	13.66358	100.12327	13.62970			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	13.50632	100.12172	13.47283			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	13.07647	100.11745	13.04405			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	13.68454	100.12348	13.65062			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	11.76574	100.10439	11.73659			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.54913	100.09221	10.52299			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC144	On 20/09/2017	Spot Bond	100.07700	9.03850	100.07700	9.01610			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	14.28207	100.12940	14.24667			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	29.57283	100.09221	29.49954			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	18.61579	100.10419	18.56965			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.10492	100.72629	13.07297			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	18.15920	100.09926	18.11418			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	9.87779	100.08547	9.85331			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.42382	98.00000	1.42022			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	9.98269	100.08652	9.95796			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	9.15391	100.07817	9.13123			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	9.43718	100.08103	9.41379			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	12.21666	100.10890	12.18639			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	51.20956	100.20368	51.04585			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	35.66793	100.21459	35.57943			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	55.22958	100.20368	51.04585			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	35.58490	100.19795	35.49663			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.53255	100.07944	1.52875			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.62805	100.38297	0.62649			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17	On 03/06/2014	Spot Bond	100.57737	40.54395	100.57737	40.45330				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	32.81790	101.33365	32.73745				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	21.65522	100.08266	21.60155				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	16.86775	100.08218	16.82595				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	66.77628	101.28616	66.61265				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	9.83355	98.45245	9.80954				0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	90.29643	115.36525	90.03946				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	77.21244	101.29693	76.99405				0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	39.71231	100.06887	39.61391				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	10.28661	101.11641	10.26144				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	7.74333	115.36587	7.72418				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	12.05761	100.08387	12.02773				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	12.14999	100.08483	12.11988				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	5.93074	115.54905	5.91606				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	27.94398	113.64754	27.88592				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	5.43812	115.36587	5.42468				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC72	On 31/01/2017	Spot Bond	117.71276	6.59268	117.71276	6.57612				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	9.14637	118.00209	9.12687				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.47279	101.27177	11.44467				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.65759	100.00000	18.61139				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	18.32246	100.20020	18.27701				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	16.68805	100.17418	16.64667				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	107.35474	4.73000	107.31891				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	16.89113	100.17741	16.84923				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	10.86684	100.07144	10.83992				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	11.99602	100.08326	11.96629				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	31.41074	100.11237	31.33288				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	13.51495	100.09907	13.48145				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	13.12499	100.09502	13.09246				0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	90.02913	100.06298	89.81964				0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	90.03733	100.06521	89.82783				0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	90.07203	100.06023	89.86246				0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	90.15697	100.06131	89.94719				0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	10.47480	100.08049	10.44883				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC95	On 15/06/2016	Spot Bond	100.16123	15.87569	100.16123	100.16123	15.83631			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	10.46440	100.08038	100.08038	10.43846			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	23.42641	97.80179	97.80179	23.36955			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	16.39359	100.16949	100.16949	16.35293			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	14.51825	100.83728	100.83728	14.48282			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	64.09670	99.94942	99.94942	63.89667			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	65.80234	101.49845	101.49845	65.59422			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	64.28971	99.46188	99.46188	64.08992			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	65.33189	103.49133	103.49133	65.12177			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	64.92260	97.69123	97.69123	64.72398			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	64.11017	100.87998	100.87998	63.90848			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	64.57049	101.02852	101.02852	64.36710			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	65.13558	101.21079	101.21079	64.93009			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	65.49015	101.32512	101.32512	65.28333			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	16.75209	144.28965	144.28965	16.69845			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	60.90012	100.90946	100.90946	60.70422			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	29.98968	103.60434	103.60434	31.70633		1,243,252,080,000.00	12,000,000	16,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ15	On 04/04/2015	Spot Bond	101.69223	18.76596	101.69223	18.71878			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	14.00450	103.43851	13.96953			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	8.54359	102.25429	8.52200			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.31160	101.76484	8.29115			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	13.25761	100.00000	13.23246			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.51422	261.70847	2.50269			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.41971	273.38978	2.40828			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.55677	256.75899	2.54520			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	3.46765	123.65104	3.45860			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	8.26123	101.04016	8.24103			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	3.81388	123.78317	3.80312			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	10.89814	101.29456	10.87144			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	10.16062	101.45459	10.13513			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	64.81148	101.10626	64.60719			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	8.12416	100.92257	8.10432			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	57.82212	100.00005	57.67894			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	3.11942	98.38735	3.11201			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	87.22670	101.21006	87.02647			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS66	On 22/03/2013	Spot Bond	100.00000	89.80186	100.00000	89.59398			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	83.97128	100.42877	83.59843			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.89031	100.00000	0.88815			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.59160	104.97509	12.55903			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	80.92189	100.28475	80.56772			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	79.53873	100.19981	79.19684			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.79025	100.80772	7.77124			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.67002	101.07593	16.62834			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.67935	100.44759	8.65777			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	39.72957	100.17395	39.63103			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.07813	100.76967	15.04054			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	29.63326	100.98200	29.56084			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	62.58805	100.85889	62.39119			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	14.54625	102.64440	2.07967			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	62.39520	100.85054	62.24289			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.53516	108.09035	2.52863			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	1.58053	101.11747	1.57667			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS83	On 13/12/2013	Spot Bond	100.16642	55.51662	100.16642	55.37894			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	33.79173	107.16699	33.71173		2,250,506,790.00		21,000	1,400,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	25.00494	108.33117	24.94522		16,683,000,180.00		154,000	1,117,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	13.95980	107.16932	13.92674		0.00		0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	12.04073	109.08100	12.01181		0.00		0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	12.01825	117.62764	11.98775		0.00		0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	9.80868	108.91524	9.78515		10,455,863,040.00		96,000	2,500,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	9.94020	118.59653	9.91481		0.00		0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	12.30532	109.40010	12.27617		0.00		0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	11.10448	86.57971	11.08256		0.00		0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	15.13108	100.55204	15.09342		0.00		0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	14.56319	101.32185	16.49283		0.00		0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	19.19191	101.40666	19.12734		0.00		0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	13.43227	107.64302	13.40054		0.00		0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	97.69117	100.00000	97.45233		0.00		0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	0.00
GPT11	On 29/01/2013	Spot Bond	100.00000	101.96405	100.00000	101.69573		0.00		0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	94.49127	100.00000	94.26081		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT20	On 30/01/2013	Spot Bond	100.79486	96.02250	100.79486	95.76856			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	89.20572	100.37860	88.98741			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126	92.22650	99.24126	91.99581			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	85.23960	98.75737	85.04347			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	99.54346	97.34518	99.54346	97.08744			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	99.99932	100.00000	99.99925			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	99.74328	50.06431	99.74328	50.06430			0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	99.49715	99.72815	99.49715	99.45777			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	99.45694	95.82238	99.45694	95.57284			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	99.40089	94.83471	99.40089	94.59042			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	99.99993	100.00000	99.99986			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	99.99891	100.00000	99.99884			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD186	On 08/05/2013	Spot Bond	100.00000	99.99864	100.00000	99.99857			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.16116	101.20169	7.12454			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	8.89252	101.57032	8.85155			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	1.70587	100.58455	1.70017			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	1.70499	100.59878	1.69929			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	1.70329	100.62628	1.69760		332,066,724,000.00	3,300,000	1,100,000.00	
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.00918	100.00000	2.00400			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	1.70119	100.66039	1.69550		1,570,302,084,000.00	15,600,000	5,200,000.00	
GRH1C	On 25/10/2017	Spot Bond	100.70773	1.69827	100.70773	1.69259			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	28.76192	100.25900	28.69054			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	13.24611	101.08226	13.21371			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	101.25499	14.26194	101.25499	16.20113			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	10.68362	100.11004	10.65714		800,880,320,000.00	8,000,000	2,000,000.00	
GRT05	On 25/01/2015	Spot Bond	101.64234	21.10506	101.64234	22.61653			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.66481	100.23736	8.64331			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	11.00262	99.99999	10.97538			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	16.04407	101.18024	16.00480			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB02	On 13/09/2017	Spot Bond	100.20054	8.57286	100.20054	8.55160			0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.97196	99.44977	100.97196	99.17692			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/01/2013	Spot Bond	101.50868	98.89981	101.50868	98.62854			0.00	0	0.00
HMS1B3	On 19/01/2013	Spot Bond	101.50868	98.89981	101.50868	98.62854			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	70.17704	100.00000	70.04426			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	77.61743	100.00000	77.47018			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	65.24208	101.18125	65.03631			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	16.26703	101.21718	16.22720			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	18.71585	107.10005	18.66765			0.00	0	0.00
HMS1C2	On 19/01/2013	Spot Bond	101.59173	98.89892	101.59173	98.62743			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	65.28398	101.22625	65.07800			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	16.55750	101.28016	16.51693			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	16.92803	117.06290	16.88086			0.00	0	0.00
HMS1D2	On 19/01/2013	Spot Bond	101.69896	98.89778	101.69896	98.62601			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	65.35938	101.30724	65.15302			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D4	On 19/07/2015	Spot Bond	101.36111	16.93056	101.36111	16.88905			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	17.82246	114.94363	17.77360			0.00	0	0.00
HMS1E2	On 19/01/2013	Spot Bond	102.07916	98.89370	102.07916	98.62094			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	65.45985	101.41519	65.25297			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	17.38593	101.46001	17.34325			0.00	0	0.00
HMS1F2	On 19/01/2013	Spot Bond	102.24978	98.89187	102.24978	98.61866			0.00	0	0.00
HMS1G2	On 19/01/2013	Spot Bond	102.77072	98.88629	102.77072	98.61173			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	12.52018	120.49879	12.48813		17,637,166,894.72	146,368	32,738,000.00	
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.37726	278.97229	2.36587		0.00	0	96,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.37359	279.46415	2.36222		0.00	0	0.00	
HWAY34	On 31/07/2034	Spot Bond	109.78196	12.56356	109.78196	12.53372		3,732,586,640.00	34,000	29,434,000.00	
HWAY35	On 31/07/2035	Spot Bond	110.08516	12.54015	110.08516	12.51030		0.00	0	0.00	
I2025	On 31/01/2025	Spot Bond	0.99000	115.11294	0.99000	115.08622		16,830,000,000.00	17,000,000	200,000,000.00	
I2038	On 31/01/2038	Spot Bond	1.67000	115.62990	1.67000	115.60092		561,955,000,000.00	336,500,000	217,212,000.00	
I2050	On 31/12/2050	Spot Bond	1.87000	119.93991	1.87000	119.90912		194,480,000,000.00	104,000,000	104,515,000.00	
IBC01	On 16/03/2015	Spot Bond	94.50000	23.69557	94.50000	23.65242		0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	111.10415	26.14953	111.10415	26.08577		0.00	0	0.00	
IBL12	On 12/03/2013	Spot Bond	100.38955	92.39422	100.38955	92.17454		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL13	On 12/03/2015	Spot Bond	101.98179	20.69254	101.98179	20.64039				0.00	0	1,000,000.00
IBL14	On 28/06/2015	Spot Bond	100.56090	20.09136	100.56090	20.04136				0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	73.79264	99.93156	73.50112				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	59.20327	100.23834	59.05635				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	39.87885	100.38793	39.77975				0.00	0	8,000,000.00
IBL20	On 15/03/2014	Spot Bond	104.99431	45.42732	104.99431	45.32152				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	17.28312	110.23108	17.24126				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	12.68460	114.54738	12.65290				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	41.79727	103.99743	41.70122				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	43.59527	101.06758	43.48866				0.00	0	10,000,000.00
IBL25	On 18/08/2014	Spot Bond	100.58995	29.55925	100.58995	29.48727				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	28.43812	111.22906	28.36403				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	15.03486	108.02289	14.99961				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	30.49067	100.81617	30.41627				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	11.50771	100.86946	11.47961				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	5.17089	123.12082	5.15743				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	3.39334	127.68743	3.38426				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL37	On 02/04/2015	Spot Bond	99.85267	19.50875	99.85267	19.46050			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	8.97830	99.84531	8.95611			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	11.35248	108.72274	11.32542			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	20.31148	100.33316	20.26103			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	9.40942	100.11008	9.38610			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	9.82518	100.65809	9.80124		805,264,720,000.00	8,000,000	4,000,000.00	
IBL45	On 21/12/2018	Spot Bond	102.66026	8.92570	102.66026	8.90540			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	7.61071	99.50921	7.56050		4,477,914,450.00	45,000	141,000.00	
IC02	On 09/05/2013	Spot Bond	100.00000	83.05845	100.00000	82.88542			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00137	100.00000	0.00136			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	21.05993	100.89947	21.01272			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	21.05993	100.89947	21.01272			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	10.53898	101.97863	10.51540			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	7.98632	100.89947	7.96841			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	14.29340	100.90751	14.25772			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	14.08217	100.84756	14.04704			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	14.29982	99.83295	14.26446			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	19.11822	114.58662	19.07071			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL01	On 29/12/2014	Spot Bond	99.86601	27.95714	99.86601	27.88800			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	27.95714	99.86601	27.88800			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	11.03241	100.72296	11.00552			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.89731	100.00000	7.87775			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	68.20188	101.81841	67.98561			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	62.92044	101.39919	62.72162			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	61.59905	101.19088	61.40474			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	26.41777	103.56174	26.35694			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	59.17737	100.41740	58.99194			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	62.45467	100.58388	62.30092			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	81.57441	101.41671	81.40513			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	16.03602	101.24311	15.99673			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND207	On 14/02/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	99.62049	50.09506	99.62049	99.72781			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	99.50873	98.12735	99.50873	97.86554			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	99.40818	96.32713	99.40818	96.07508			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	99.30784	94.59521	99.30784	94.35237			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	99.19658	92.92851	99.19658	92.69441			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	91.32230	99.09525	91.09644			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	89.77378	98.99412	89.55572			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	88.28043	98.88812	88.06979			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	86.83846	98.78695	86.63484			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	85.44564	98.68599	85.24870			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.37107	100,000.00000	0.36733			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND334	On 20/08/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	61.85016	100.00000	61.73282			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	61.14943	100.00000	61.03342			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	60.34194	100.00000	60.22745			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	59.54510	100.00000	59.43213			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	58.75879	100.00000	58.64732			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	57.98287	100.00000	57.87286			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	57.21719	100.00000	57.10864			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	56.46162	100.00000	56.35450			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	55.71603	100.00000	55.61032			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	54.98029	100.00000	54.87598			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	54.25426	100.00000	54.15132			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	53.53781	100.00000	53.43624			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	52.83083	100.00000	52.73060			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INF001	On 30/07/2013	Spot Bond	100.81810	95.91863	100.81810	95.58988			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.70300	99.65133	100.70300	99.39213			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	87.03893	100.70818	86.64096			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	16.36856	101.98370	16.32730			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	16.11381	106.31357	16.07166			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	15.51886	104.39662	15.47893			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	8.77673	99.99991	8.75499			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	94.44041	100.00000	94.21006			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	31.11813	100.36848	31.04081			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	10.22748	100.00021	10.20215			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	90.21996	100.00000	90.00917			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.84440	6.50000	101.82651			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	84.71056	101.36114	84.51765			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	82.81903	101.10456	82.63458			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	10.59918	100.08473	10.57291			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING167	On 30/09/2014	Spot Bond	101.44140	26.48595	101.44140	26.41951			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	92.43682	100.25042	92.21467			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	80.01096	100.25042	79.66541			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	89.97798	100.08567	89.76760			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	89.81202	100.07206	89.60255			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	93.99161	100.37849	93.76160			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	82.83746	100.38408	82.47461			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	58.96856	100.38408	58.78384			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	94.00047	100.37919	93.77042			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	15.07897	100.00000	15.04244			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	9.65054	100.00000	9.62716			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.96288	97.83502	100.96288	97.57097			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	77.68450	100.27920	77.37058			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	74.36369	100.08647	74.05747			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	79.26319	100.00000	79.03278			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	94.70285	100.90615	94.22778			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	64.84556	100.92542	64.68717			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	64.84556	100.92542	64.68717			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING46	On 16/10/2013	Spot Bond	101.29332	65.95601	101.29332	65.79439			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	45.78803	100.00000	45.67464			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	28.47558	102.06095	28.40377			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	27.48444	101.68471	27.41685			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	60.82297	100.42003	60.67179			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	18.77438	101.24581	18.72737			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	11.57019	101.27443	11.54122			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	8.69458	101.29354	8.67280			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	12.68109	107.00679	12.65126			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	44.05954	105.51634	43.95652		6,014,431,380.00	57,000	89,000.00	
IPL5	On 28/09/2015	Spot Bond	100.55058	15.63318	100.55058	15.59427		0.00	0	0.00	
IPL6	On 28/09/2017	Spot Bond	111.16948	12.91241	111.16948	12.88092		9,671,744,760.00	87,000	12,769,000.00	
IV012	On 26/11/2014	Spot Bond	100.64446	30.92643	100.64446	30.85108		0.00	0	0.00	
IV013	On 22/06/2015	Spot Bond	100.00026	21.48066	100.00026	21.42746		0.00	0	0.00	
IV014	On 22/06/2015	Spot Bond	106.83400	21.66400	106.83400	21.61312		0.00	0	0.00	
IV015	On 20/09/2017	Spot Bond	100.08056	9.69986	100.08056	9.67581		0.00	0	0.00	
IV016	On 06/12/2021	Spot Bond	100.38986	8.70545	100.38986	8.68383		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV017	On 31/01/2022	Spot Bond	117.02647	3.60213	117.02647	3.59313			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	2.82121	129.51692	2.81291			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	58.88946	100.38643	58.70296			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	7.90747	99.81973	7.88792			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	7.55720	101.53934	7.53823			0.00	0	5,000,000.00
IV024	On 27/07/2022	Spot Bond	101.19270	9.36505	101.19270	9.34212			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.25956	100.25130	0.25891			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	7.94762	99.94061	7.92795			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	65.42606	100.95973	65.25702			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	3.04234	92.45654	3.03072			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.95586	95.34778	2.94340			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	61.85950	100.52241	61.70728			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	91.33329	103.46133	91.12029			0.00	0	4,000,000.00
IV07	On 31/03/2013	Spot Bond	99.88087	88.38528	99.88087	88.18505			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	15.18729	114.89453	15.14925			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	11.45798	101.30356	11.42990			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.79127	129.51692	2.78306			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	97.07447	100.00000	96.81698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA206	On 09/02/2013	Spot Bond	100.00000	93.58974	100.00000	93.35038	0.00	0	0.00			
IVA207	On 16/02/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854	0.00	0	0.00			
IVA208	On 23/02/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346	0.00	0	0.00			
IVA229	On 19/07/2013	Spot Bond	100.00000	70.37577	100.00000	70.24225	0.00	0	0.00			
IVA234	On 23/08/2013	Spot Bond	100.00000	65.85022	100.00000	65.72529	0.00	0	0.00			
IVA302	On 10/01/2013	Spot Bond	99.69055	50.07754	99.69055	50.07753	0.00	0	0.00			
IVA303	On 17/01/2013	Spot Bond	99.59249	99.45725	99.59249	99.18808	0.00	0	0.00			
IVA304	On 24/01/2013	Spot Bond	99.47998	97.60580	99.47998	97.34683	0.00	0	0.00			
IVA305	On 31/01/2013	Spot Bond	99.37949	95.82550	99.37949	95.57613	0.00	0	0.00			
IVA306	On 07/02/2013	Spot Bond	99.27921	94.11238	99.27921	93.87208	0.00	0	0.00			
IVA307	On 14/02/2013	Spot Bond	99.16760	92.46352	99.16760	92.23182	0.00	0	0.00			
IVA308	On 21/02/2013	Spot Bond	99.06633	90.87411	99.06633	90.65053	0.00	0	0.00			
IVA309	On 28/02/2013	Spot Bond	98.96527	89.34150	98.96527	89.12561	0.00	0	0.00			
IVA310	On 07/03/2013	Spot Bond	98.85919	87.86327	98.85919	87.65467	0.00	0	0.00			
IVA311	On 14/03/2013	Spot Bond	98.75808	86.43560	98.75808	86.23393	0.00	0	0.00			
IVA312	On 22/03/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074	0.00	0	0.00			
IVA313	On 28/03/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA314	On 04/04/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247		44,000,000,000,000.00	440,000,000	440,000,000.00	
IVA315	On 11/04/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221		0.00	0	0.00	
IVA316	On 18/04/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070		0.00	0	0.00	
IVA317	On 10/05/2013	Spot Bond	100.00000	76.04167	100.00000	75.88358		0.00	0	0.00	
IVA318	On 11/05/2013	Spot Bond	100.00000	75.88358	100.00000	75.72614		0.00	0	0.00	
IVA319	On 12/05/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936		0.00	0	0.00	
IVA320	On 13/05/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322		0.00	0	0.00	
IVA321	On 14/05/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773		0.00	0	0.00	
IVA322	On 15/05/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288		0.00	0	0.00	
IVA323	On 16/05/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867		0.00	0	0.00	
IVA324	On 17/05/2013	Spot Bond	100.00000	74.94867	100.00000	74.79508		0.00	0	0.00	
IVA325	On 18/05/2013	Spot Bond	100.00000	74.79508	100.00000	74.64213		0.00	0	0.00	
IVA326	On 19/05/2013	Spot Bond	100.00000	74.64213	100.00000	74.48980		0.00	0	0.00	
IVA327	On 20/05/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809		0.00	0	0.00	
IVA328	On 21/05/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699		0.00	0	0.00	
IVA329	On 22/05/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651		0.00	0	0.00	
IVA330	On 23/05/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664		0.00	0	0.00	
IVA331	On 24/05/2013	Spot Bond	100.00000	73.88664	100.00000	73.73737		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA332	On 25/05/2013	Spot Bond	100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	62.55893	100.00000	62.44024			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	61.73282	100.00000	61.61570			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	60.91762	100.00000	60.80205			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	60.11319	100.00000	59.99914			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	59.31938	100.00000	59.20683			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	58.53605	100.00000	58.42499			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	57.76306	100.00000	57.65347			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	57.00029	100.00000	56.89214			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	56.24758	100.00000	56.14087			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	55.50482	100.00000	55.39951			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	54.77186	100.00000	54.66795			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA349	On 05/12/2013	Spot Bond	100.00000	54.04859	100.00000	53.94604			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	53.33486	100.00000	53.23367			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	52.63056	100.00000	52.53071			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	78.98123	99.74330	78.75666			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.36628	100.81205	8.34586			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	44.62286	101.01716	44.51377			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	17.57676	101.02507	17.53380			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	101.09934	52.39954	101.09934	52.39953			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	64.06609	100.81807	63.86465			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.68775	99.13517	100.68775	98.87867			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	90.42802	100.65963	89.99901			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	79.67407	100.00000	79.50980			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	59.50848	100.00000	59.36432			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	10.13728	101.04078	10.11249			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	96.92200	100.00000	96.43980			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	96.60920	100.00000	96.12855			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	105.05151	106.77567	105.05151	106.48349			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	99.94859	104.62962	99.69483			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB007	On 31/08/2017	Spot Bond	102.42188	2.18824	102.42188	2.18325			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	1.65408	101.21431	1.65003			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	102.55162	100.00000	102.28386			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	88.60975	100.00000	88.40928			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	11.17100	153.49881	11.13590			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	64.41770	101.46222	65.88386			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	19.85997	100.47188	19.81059			0.00	0	6,000,000.00
LGL02	On 13/08/2017	Spot Bond	103.08494	12.61704	103.08494	12.58858		21,750,922,340.00		211,000	5,700,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.37295	101.72477	1.36985			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	9.26227	100.30391	9.23927			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	19.79747	100.60223	19.75319			0.00	0	10,000,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	3.78136	100.33330	3.77197			0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	99.71780	50.07070	99.71780	50.07069			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	63.86891	100.80210	63.66812			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ023	On 11/01/2013	Spot Bond	99.74586	50.06366	99.74586	50.06365			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	87.03068	98.89515	86.82594			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	54.12273	101.14527	53.98733			0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	99.30996	93.15652	99.30996	92.92100			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	87.85245	98.95948	87.64370			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	80.99691	98.43044	80.82038			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	99.38845	94.34805	99.38845	94.10628			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	90.86541	99.17027	90.64164			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	82.70561	101.29323	99.45251			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	36.89923	101.31233	44.42968			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	83.74356	100.54173	83.37303			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	41.42491	100.58073	41.32404			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	25.98255	101.30733	25.91745			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	21.51190	101.17095	21.45924			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	14.80315	99.84625	14.76614			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	8.09450	99.84060	8.07427			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF031	On 06/12/2013	Spot Bond	100.25866	56.38463	100.25866	56.24311				0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	103.13651	100.00000	102.86582				0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.07042	102.98270	101.07042	102.70891				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	44.96352	101.08567	44.85353				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	45.36848	100.00000	45.25857				0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	97.58490	100.00000	97.34093				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	43.10384	100.00000	42.99942				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	37.62706	100.00000	37.53388				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	22.98639	100.00000	22.92946				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	22.67451	100.00000	22.61958				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	5.83462	100.00000	5.82017				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	14.24468	100.00000	14.20940				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	10.61383	109.95029	10.58832			2,528,856,670.00	23,000	72,000.00	
MCB3M	On 13/12/2014	Spot Bond	100.21678	28.79771	100.21678	28.72626				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	55.51141	100.18427	55.37372				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	22.69910	100.20050	22.64279				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	30.74240	101.34831	30.67324				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA2	On 05/10/2014	Spot Bond	101.35889	30.78917	101.35889	30.71989			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	12.64135	101.41174	12.61290			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	7.38772	103.44664	7.37073			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.08181	103.61067	7.06550			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	14.90314	101.86568	14.86948			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	9.76400	104.35890	9.74137			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	9.83572	104.67108	9.81287			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	27.23554	106.18586	27.17188		212,371,720,000.00	2,000,000	97,600,000.00	
MFS1A1	On 20/12/2015	Spot Bond	100.06286	15.11850	100.06286	15.08104			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.38303	100.06556	7.36473			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	10.11918	110.15502	10.09186			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	19.96063	107.16233	19.91336		6,108,252,810.00	57,000	25,400,000.00	
MIL01	On 31/05/2015	Spot Bond	100.44922	21.43670	100.44922	21.38340			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	11.62414	104.78971	11.59726			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	82.86867	100.42970	82.49910			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	11.31149	104.79935	11.28534		5,135,168,150.00	49,000	6,900,000.00	
MTN02	On 13/07/2014	Spot Bond	110.61908	33.60945	110.61908	33.52780		13,827,385,000.00	125,000	1,800,000.00	
MTN03	On 13/07/2015	Spot Bond	110.59153	18.68860	110.59153	18.64321			0.00	0	9,700,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04	On 13/07/2017	Spot Bond	115.34633	10.34865	115.34633	10.32265				240,035,712,730.00	2,081,000	4,200,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	57.34821	102.81634	57.21765				0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	99.67668	99.72766	99.67668	99.45679				0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	85.23752	98.77372	85.04136				0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	81.52223	98.48888	81.34329				0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.72771	100.00000	6.71141				0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.11511	100.00000	0.11483				0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	7.04701	100.00000	7.02995				0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	7.13410	100.00000	7.11682				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.55583	100.89771	6.53982				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.64234	100.61875	6.62615				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.75714	100.62967	6.74067				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.81453	100.63509	6.79793				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.88341	100.64159	6.86664				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	7.05555	100.65787	7.03836				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	7.17027	100.66881	7.15280				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	7.29646	100.68074	7.27867				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A411		On 14/08/2020	Spot Bond	100.69157	7.41115	100.69157	7.39308		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	100.69687	7.46850	100.69687	7.45029		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	100.76218	8.15611	100.76218	8.13621		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	100.83813	8.95739	100.83813	8.93552		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.11511	100.00000	0.11483		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.11511	100.00000	0.11483		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	103.67668	9.11171	103.67668	9.09071		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	101.36748	44.93188	101.36748	44.82170		0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	100.92433	30.92310	100.92433	30.84756		0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	100.76441	21.17592	100.76441	21.12428		0.00	0	11,000,000.00
NBK13B		On 21/02/2017	Spot Bond	100.97362	9.56455	100.97362	9.54118	37,865,107,500.00		375,000	5,062,500.00
NBK14B		On 27/08/2015	Spot Bond	100.60434	15.83180	100.60434	15.79324		0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	100.47967	8.70860	100.47967	8.68741		0.00	0	125,000,000.00
NBK2A		On 15/09/2015	Spot Bond	112.76469	21.02371	112.76469	20.97185	8,344,587,060.00		74,000	10,600,000.00
NBK2B		On 15/09/2015	Spot Bond	100.61353	16.35449	100.61353	16.31377		0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	122.79495	13.16898	122.79495	13.13421	23,945,015,250.00		195,000	5,000,000.00
NBK4		On 28/10/2024	Spot Bond	32.99078	3.47489	32.99078	3.47218		0.00	0	0.00
NBK5B		On 19/04/2013	Spot Bond	101.43082	97.84255	101.43082	97.31766		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On 19/04/2015	Spot Bond	108.29303	23.91740	108.29303	23.86060				0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	21.86653	101.23516	21.81297				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	7.22747	101.30698	7.20976				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	44.29823	104.56520	44.19543				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	38.98932	100.00004	38.89277				0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	16.87125	109.74955	16.83052			14,047,942,400.00		128,000	6,800,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	12.19822	100.00006	12.16802				0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	98.28758	119.17407	98.01034				0.00	0	14,661,500.00
NCLN17	On 24/01/2013	Spot Bond	100.94176	97.57147	100.94176	97.30889				0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	93.95342	100.33399	93.72745				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	32.61396	100.00000	32.55209				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	41.19482	100.00000	41.11666				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	31.10177	100.00000	31.04276				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	29.49119	100.00000	29.43524				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	22.00627	100.55018	21.95270				0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	92.46673	100.22266	92.24720				0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	89.78150	99.94761	89.57520				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN51	On 26/03/2013	Spot Bond	99.94811	89.51638	99.94811	89.31116			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	89.51638	99.94811	89.31116			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	89.51638	99.94811	89.31116			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	20.64209	99.86407	20.59103			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	19.57665	101.50309	19.52752			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	19.18758	101.36582	22.21912			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	21.63774	100.40506	21.58396			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	18.40368	80.20911	18.37401			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	16.18888	100.38119	16.14865			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	13.43539	100.00000	13.40990			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	12.58625	101.10639	14.19202			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	13.14897	101.21257	14.91145			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	14.15865	101.03995	14.12403			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	12.24679	101.41775	12.21609			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	101.47961	100.00000	101.21326			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	14.91831	76.11506	14.89520			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	59.02053	100.41337	60.88983			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	39.81565	100.10537	39.71697			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN72	On 17/03/2014	Spot Bond	100.10374	39.74401	100.10374	39.64551				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	19.48544	99.82783	19.43726				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.52655	100.74066	9.50332				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.57160	100.07228	8.55035				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	15.28780	100.06803	15.24992				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	8.20274	101.43571	8.18217				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	21.35783	110.75661	21.30589				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	63.40483	105.36061	63.25676				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	49.04395	106.42411	48.93036				0.00	0	4,000,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	7.74091	101.17472	7.72154				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	14.87551	119.90407	14.83696				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	10.85310	108.97397	10.82471				0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854				0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	86.62491	98.87170	86.42212				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	18.15847	100.47393	18.11332				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	4.88083	156.96491	4.86433				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	12.59195	115.40836	12.56081				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NPL01	On 14/03/2013	Spot Bond	98.83767	86.42616	98.83767	86.22436			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	71.55155	97.39714	71.41520			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	55.64687	100.19307	55.50883			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	10.62746	114.59979	10.59839			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	12.98761	100.55569	12.95599			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	41.84596	100.53494	41.74410			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	85.14568	100.49411	84.76231			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	21.07203	100.52625	21.02074			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	10.62929	116.99821	10.59968			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	42.09574	100.56446	41.99324			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	85.29018	100.52540	84.90605			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	21.25414	100.54276	21.20240			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	11.04496	114.44931	11.01478			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	42.38953	100.59918	42.28629			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	85.48283	100.56709	85.09770			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	21.58952	100.57314	21.53695			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	85.51091	100.57316	85.12564			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	85.67436	100.58790	85.28831			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C9	On 22/05/2013	Spot Bond	100.65124	85.87206	100.65124	85.48492				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	86.13284	100.70756	85.74433				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	9.60613	100.72887	9.58271				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	14.45326	100.67612	14.41803				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	60.81518	134.34526	60.63033				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	41.70421	108.59837	41.60439				0.00	0	31,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	11.35286	125.30314	11.32254				0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	88.13920	100.00000	87.93934				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	11.28569	134.80590	11.25361				0.00	0	4,500,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.29776	171.14853	4.28230				0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	10.32793	135.14144	10.29867				0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	98.37626	101.23304	97.84667				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	44.11723	101.21485	44.00920				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	44.02351	101.18197	43.91574				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	11.33421	101.47481	11.30640				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	22.54330	100.95122	22.48822				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	65.27740	100.91565	65.07197				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC15	On 26/07/2015	Spot Bond	101.05067	17.41443	101.05067	17.37184			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.95878	100.00000	15.92012			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.00308	100.00000	15.96432			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	16.02966	100.00000	15.99084			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.66769	100.00000	16.62732			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.37662	100.00000	17.33452			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	21.80739	100.00000	21.75457			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	18.25816	108.19161	18.21483		18,176,190,480.00		168,000	103,300,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.23064	100.00000	4.22039			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	14.93500	104.37000	14.90579			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	21.32067	100.00000	21.26787			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.13124	100.00000	6.11605			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	78.33054	100.19068	78.00094			0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	99.51117	97.34602	99.51117	97.08835			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	94.48122	100.38733	94.24941			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	69.94126	100.00000	69.80857			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	90.75611	100.47782	90.52993			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PR2A1F	On	15/06/2014		Spot Bond	100.10564		39.96287	100.10564	39.86382				0.00	0	0.00
PR2A1G	On	15/06/2014		Spot Bond	100.09773		35.17566	100.09773	35.08548				0.00	0	0.00
PR2A4D	On	15/06/2013		Spot Bond	100.09376		77.41409	100.09376	77.09131				0.00	0	0.00
PR2A9D	On	15/06/2013		Spot Bond	100.09863		77.52610	100.09863	77.20284				0.00	0	0.00
PR2A9E	On	15/09/2013		Spot Bond	100.10500		58.41145	100.10500	58.22487				0.00	0	0.00
PR2B1F	On	15/06/2014		Spot Bond	100.10840		40.08528	100.10840	39.98591				0.00	0	0.00
PR2B1G	On	15/06/2014		Spot Bond	100.10173		35.17435	100.10173	35.08416				0.00	0	0.00
PR2B4D	On	15/06/2013		Spot Bond	100.10673		77.71278	100.10673	77.38872				0.00	0	0.00
PR2B5E	On	15/09/2013		Spot Bond	100.10663		58.48465	100.10663	58.29783				0.00	0	0.00
PR2C1F	On	15/06/2014		Spot Bond	100.11457		40.35887	100.11457	40.25882				0.00	0	0.00
PR2C1G	On	15/06/2014		Spot Bond	100.10653		35.17277	100.10653	35.08258				0.00	0	0.00
PR2C4D	On	15/06/2013		Spot Bond	100.12130		78.04880	100.12130	77.72330				0.00	0	0.00
PR2D1F	On	15/06/2014		Spot Bond	100.12138		40.66124	100.12138	40.56044				0.00	0	0.00
PR2D1G	On	15/06/2014		Spot Bond	100.11212		35.17093	100.11212	35.08074				0.00	0	0.00
PR2D4D	On	15/06/2013		Spot Bond	100.13423		78.34747	100.13423	78.02069				0.00	0	0.00
PRM1A4	On	15/02/2014		Spot Bond	100.68448		42.76389	100.68448	42.65966				0.00	0	0.00
R009	On	15/09/2014		Spot Bond	116.98567		34.80343	116.98567	34.71400				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009P	On 15/09/2014	Spot Bond	91.25497	28.64561	91.25497	28.58618			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.83968	40.60007	0.83883			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	5.31000	124.62107	5.29000	124.65830		77,882,547,877,830.00	667,146,493	7,713,988,556.00	
R158	On 15/09/2015	Spot Bond	124.15418	21.82661	124.15418	21.76780			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	14.64394	86.87026	14.61478			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	16.68552	130.95502	16.63863			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	7.92286	82.70497	7.90772			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	70.54158	107.05466	70.37742			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.09000	130.58534	7.10000	130.45515		89,984,843,395,840.00	691,797,376	1,454,433,376.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.75911	38.29047	0.75838			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.69850	36.16829	0.69787			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	217.07305	154.39429	217.03353	153.73905		5,209,753,200,000.00	24,000,000	1,074,077,000.00	
R197	On 07/12/2023	Spot Bond	0.92000	285.81372	0.91000	285.99884		136,619,080,000.00	148,499,000	152,077,600.00	
R201	On 21/12/2014	Spot Bond	5.05000	107.32246	5.02500	107.35528		780,368,596,750.00	154,528,435	543,565,380.00	
R202	On 07/12/2033	Spot Bond	1.58000	218.42576	1.58000	218.37147		1,090,307,440,000.00	690,068,000	1,045,107,200.00	
R2023	On 28/02/2023	Spot Bond	6.60500	111.27655	6.60000	111.29501		14,520,579,284,895.00	198,422,299	2,134,591,299.00	
R203	On 15/09/2017	Spot Bond	5.66000	113.25348	5.66000	113.23602		29,645,428,536,520.00	237,708,222	6,279,611,532.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 21/12/2018	Spot Bond	5.91000	110.87257	5.90500	110.88109		12,642,628,425,570.00	139,192,627	3,963,039,663.00	
R2048	On 28/02/2048	Spot Bond	108.88836	11.16629	108.88836	11.13950		153,985,236,512,520.00	414,157,000	3,428,730,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	37.88236	100.00000	37.78856		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.07500	102.33573	5.03500	102.36111		5,409,213,150,600.00	065,854,808	1,103,127,000.00	
R207	On 15/01/2020	Spot Bond	6.15000	106.18120	6.14500	106.19288		21,070,615,589,400.00	426,116,356	6,132,780,956.00	
R208	On 31/03/2021	Spot Bond	6.29000	104.88532	6.28000	104.93201		28,893,578,749,120.00	593,573,728	0,650,028,002.00	
R209	On 31/03/2036	Spot Bond	7.91000	84.30462	7.93000	84.10467		16,093,625,464,770.00	034,592,347	8,280,465,071.00	
R210	On 31/03/2028	Spot Bond	1.36000	165.73475	1.36000	165.69454		0.00	0	166,400,000.00	
R211	On 31/01/2017	Spot Bond	0.08000	113.78241	-0.08000	113.75904		(71,200,000,000.00)	890,000,000	980,584,000.00	
R212	On 31/01/2022	Spot Bond	0.83000	133.91498	0.83000	133.88447		951,098,042,480.00	145,901,256	1,570,287,000.00	
R213	On 28/02/2031	Spot Bond	7.63000	96.50589	7.64000	96.39297		20,449,743,894,790.00	680,176,133	4,597,561,133.00	
R214	On 28/02/2041	Spot Bond	84.68795	10.02664	84.68795	10.00709		333,154,997,299,440.00	933,912,644	6,895,971,644.00	
R223C	On 15/03/2013	Spot Bond	98.99493	86.20547	98.99493	86.00439		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	59.29031	96.64575	59.16131		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	40.72471	94.28171	40.63790		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	28.44522	91.87036	28.38588		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	20.39321	88.83566	20.35184		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R228C	On 15/09/2015	Spot Bond	86.87026	14.64394	86.87026	14.61478			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749	10.67210	84.86749	10.65127			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	7.92286	82.70497	7.90772			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	70.42587	97.62766	70.29346			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	48.42969	95.17874	48.32622			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	33.57947	92.80992	33.50921			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	23.61538	90.60553	23.56694			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	17.04658	87.76872	17.01253			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	12.32751	85.82547	12.30335			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	9.07537	83.71772	9.05795			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	6.81912	81.42381	6.80634			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.49075	77.48625	5.48088			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.30402	75.13464	4.29648			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.52054	72.16183	3.51459			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.82743	70.13136	2.82276			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.29894	68.17127	2.29524			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.89583	66.23386	1.89285			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.70197	63.06100	1.69941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R338C	On 21/12/2020	Spot Bond	61.24492	1.44428	61.24492	1.44216				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.27446	59.05342	1.27265				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.10316	57.39997	1.10163				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	0.96349	55.80907	0.96219				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.84868	54.27807	0.84756				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.75024	52.85822	0.74928				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.66782	51.49553	0.66698				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.01624	44.45722	1.01512				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.94810	43.11572	0.94708				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.88979	41.83089	0.88886				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.83968	40.60007	0.83883				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.79648	39.42073	0.79569				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.75911	38.29047	0.75838				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.72669	37.20704	0.72601				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.69850	36.16829	0.69787				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	42.39180	100.16140	42.28668				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	76.51498	101.36584	65.94210				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB03	On 15/07/2016	Spot Bond	101.68455	13.43787	101.68455	12.43266			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	22.67384	100.60342	22.61862			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	1.76254	100.00000	1.75827			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	93.29896	100.25681	93.07525			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	80.77630	100.32689	80.42572		8,628,112,540,000.00	86,000,000	43,000,000.00	
RCSC10	On 06/06/2013	Spot Bond	100.32010	80.77749	100.32010	80.42692			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	60.21243	100.32441	60.01973			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	19.40653	101.54349	19.35781			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	81.68176	100.00000	81.56321			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	87.71209	100.26310	87.50127			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	30.46373	101.21857	30.38913			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	105.36621	5.87500	105.34933			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	16.52144	100.60466	16.48120			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	55.12904	101.28378	54.99095			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	9.38609	100.77784	9.36319			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	92.36436	100.58027	92.12987			0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	41.23913	100.38116	41.13667			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	97.36632	100.60804	97.12755				0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	97.94159	100.65009	97.70132				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	32.27975	102.09902	32.20007				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	13.15195	99.79665	13.11944				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	13.80553	101.65073	13.77159				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	17.71290	101.46985	17.66942				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	17.71290	101.46985	17.66942				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	65.98396	101.38750	65.77547				0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	60.60507	100.62446	60.41483				0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	59.68471	100.24328	59.49383				0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	54.98972	101.50905	51.25178				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	13.94381	99.91990	13.90932				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	12.15965	99.90988	12.12957				0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	76.74861	100.25061	76.42552				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	9.31885	100.36848	9.29570				0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	42.40297	100.51732	42.29749				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG01U	On 25/02/2014	Spot Bond	100.00000	37.08274	100.00000	36.99290			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	30.74084	100.62598	30.66595			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	99.90148	5.25000	99.88740			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.66161	100.00000	0.65997			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.58892	100.00000	3.58003			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	17.29987	101.48404	17.26069			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	10.77700	115.23085	10.75009		3,687,387,200.00		32,000	5,300,000.00
SA062U	On 18/01/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	104.86804	9.49909	104.86804	9.48044			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	13.51120	114.56238	13.47744			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	11.90900	100.56539	11.88001			0.00	0	2,170,000.00
SBK14	On 01/12/2017	Spot Bond	107.95466	11.30829	107.95466	11.28150			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	6.88231	101.20234	6.86547			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.80407	100.11990	7.78473			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	8.67583	101.08312	8.65483			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	7.27806	101.24095	7.26023			0.00	0	3,000,000.00
SBK19	On 24/10/2019	Spot Bond	101.21627	7.28830	101.21627	7.27045			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK7	On 24/05/2015	Spot Bond	107.37565	22.15905	107.37565	22.10649			0.00	0	74,900,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	87.37232	102.36256	87.17489			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	11.12393	105.03639	11.09816			0.00	0	6,800,000.00
SBK111	On 09/04/2014	Spot Bond	132.16219	40.67491	132.16219	40.55335			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.56493	47.56979	162.56493	47.41369			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	78.10477	155.18315	77.85380			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	22.67940	120.12124	22.62053			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	22.60044	120.50039	22.54164			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	22.56103	120.69056	22.50225			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	83.42915	143.06048	83.16773			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	12.05545	106.46393	12.02706			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	22.64272	120.29708	22.58388			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	22.62299	120.39190	22.56416			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	73.63077	215.59863	73.33060			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	88.13920	100.00000	87.93934			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.43509	100.10760	8.41418			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	42.21773	99.06612	42.11406			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN50	On 23/09/2014	Spot Bond	100.00010	29.16736	100.00010	29.09513			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	10.53226	99.81852	10.50623			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	79.59234	99.79990	79.36463			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	64.22758	100.00000	64.07198			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	12.22420	109.84578	12.19468			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	43.33326	100.78863	43.22754			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	13.78326	100.87410	13.74961			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.61618	99.99987	7.59732			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.21688	100.00000	1.21418			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.18778	99.99997	8.16750			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	9.57373	113.08735	9.55019			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	10.65764	109.22356	10.63201			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	8.37957	100.77436	8.35913			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	21.15098	100.47821	21.09952			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	9.68686	100.50480	9.66329			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.98387	100.51996	7.96444			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	9.77540	106.95022	9.75229		21,069,193,340.00	197,000	4,100,000.00	
SBS3	On 25/05/2026	Spot Bond	102.76906	8.96936	102.76906	8.94884			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4	On 16/11/2021	Spot Bond	104.14309	9.54462	104.14309	9.52254				0.00	0	103,000.00
SBS7	On 26/03/2013	Spot Bond	103.79928	92.57614	103.79928	92.35710				0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	13.07539	120.54819	13.04136				4,701,379,410.00	39,000	2,100,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	77.89064	120.15971	77.71027				240,319,420,000.00	2,000,000	1,000,000.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.42530	272.67152	2.41386				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	5.17089	123.12082	5.15743				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	9.65848	114.44000	9.63151				0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	98.64865	100.00000	109.00316				0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.79953	100.00000	3.79012				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.21227	82.63494	0.21178				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	5.21600	120.42805	5.18828				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.84440	6.50000	101.82651				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	11.51412	100.12305	11.48557				0.00	0	2,000,000.00
SHS02	On 29/06/2013	Spot Bond	99.88484	73.42064	99.88484	73.13182				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	20.19895	99.87542	20.14899				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	9.88348	100.24421	9.85896				0.00	0	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
SHS05	On 29/06/2017	Spot Bond	103.11523	11.07675	103.11523	11.05148			4,640,185,350.00	45,000	140,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	1.55386	100.24161	1.55001			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	105.71322	68.25326	105.71322	68.09604			211,426,440,000.00	2,000,000	1,000,000.00
SLI2	On 15/08/2016	Spot Bond	112.32955	16.17631	112.32955	16.13717			0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	75.22150	101.56711	75.07778			4,773,654,170.00	47,000	47,000.00
SNT01	On 15/09/2017	Spot Bond	105.65786	12.15754	105.65786	12.12908			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	29.36925	100.80059	29.29759			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	11.06691	100.58343	11.03995			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	16.22822	100.81342	16.18861			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	8.93156	100.58796	8.90981			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	14.02009	107.52630	13.98699			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	21.55447	101.25454	21.50167			0.00	0	1,000,000.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.24372	100.41357	10.21826			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	9.84722	99.94314	9.82285			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	9.19410	101.14726	10.86898			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	9.15783	94.17275	9.13843			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	9.18844	93.82087	9.16903			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	26.88549	104.67610	26.82338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN007	On 15/01/2020	Spot Bond	101.56575	7.43397	101.56575	7.41740			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	9.75764	100.11486	9.73346			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	11.94434	107.35953	11.91602			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	22.36467	121.64737	22.30603			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.84873	105.50721	2.84138			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	7.52711	100.00000	100.00000			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN882	On 27/02/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	70.37577	100.00000	70.24225			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	99.68672	50.07844	99.68672	99.72763			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	99.60062	98.38910	99.60062	98.12565			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	99.38728	94.59112	99.38728	94.34811			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	99.60314	98.38906	99.60314	98.12561			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	92.92248	99.28767	92.68819			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	92.45704	99.25974	92.22516			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	91.54099	99.20138	91.31381			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	91.54094	99.20211	91.31375			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	91.31496	99.18693	91.08893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN960	On 28/01/2013	Spot Bond	99.50500	96.57729	99.50500	96.32368				0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	90.64393	99.14341	90.42130				0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	89.98333	99.09929	89.76402				0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	89.76594	99.07862	89.54774				0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	89.11876	99.03521	88.90379				0.00	0	0.00
SYN966	On 21/01/2013	Spot Bond	98.12653	98.41257	98.12653	98.15288				0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	85.63133	98.78368	85.43333				0.00	0	0.00
SYN968	On 23/01/2013	Spot Bond	99.57277	97.86420	99.57277	97.60362				0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	80.04386	100.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	20.85997	119.55998	20.80634			6,169,294,968,000.00	51,600,000	12,900,000.00	
SZ25	On 30/09/2025	Spot Bond	111.67266	10.46204	111.67266	10.43657				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	37.19444	100.00000	42.47575				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	29.74523	100.00000	31.07892				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	44.51009	104.23307	44.40706				0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	99.58856	98.12588	99.58856	97.86386				0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	99.37012	94.34903	99.37012	94.10730				0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	86.42267	98.86706	86.22083				0.00	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
TFS73	On 11/02/2013	Spot Bond	100.66418	98.44444	100.66418	98.19240			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	82.91751	101.16928	82.73275			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	98.37879	101.07247	97.85001			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	16.73693	100.91059	16.69605			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	16.03564	110.02135	15.99748			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	93.25723	100.30600	93.03191			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	42.09844	100.55190	41.99596			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	62.58852	100.62855	62.43605			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	6.30412	101.17076	6.28870			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	6.49801	101.20716	6.48210			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	7.51910	103.42947	7.50208			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	1.73364	100.80622	1.72823			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	1.73164	100.83814	1.72625		484,023,072,000.00	4,800,000	1,600,000.00	
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.48888	100.90574	2.47480			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	0.00000	100.17362	0.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	0.00000	100.18041	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.51238	100.00000	2.48344				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	6.91439	101.28535	6.89744				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	1.72807	100.89554	1.72268			877,791,198,000.00	8,700,000	2,900,000.00	
TH10C1	On 18/10/2038	Spot Bond	101.45249	7.80309	101.45249	7.78394				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	1.72149	101.00134	1.71612			303,004,020,000.00	3,000,000	1,000,000.00	
TH10D1	On 18/10/2038	Spot Bond	102.14068	11.44304	102.14068	11.41479				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	1.69431	101.44362	1.68900				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	10.39524	101.20953	10.36979				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.72163	101.06155	5.70763				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.15862	101.14347	6.14355				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.18774	105.45079	6.17203				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.03048	101.30716	7.01324				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	7.41706	101.37985	7.39888				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	11.48110	102.14790	11.45275				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	10.13189	101.15653	10.10709				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	12.51335	101.18212	12.48272				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	10.34985	101.20040	10.32450				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A5	On 18/07/2039	Spot Bond	101.18212	6.30341	101.18212	6.28798			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	6.40036	101.20040	6.38468			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	6.44882	101.20953	6.43303			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	10.20455	101.17116	10.17958			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	10.34985	101.20040	10.32450			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	10.84873	101.30089	10.82215			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	6.93292	101.30089	6.91594			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	10.84873	101.30089	10.82215			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	11.57285	101.44699	11.54446			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	7.89851	101.48350	7.87912			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	11.52765	101.43786	11.49937			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	15.12210	102.16719	15.08475			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	11.72626	102.21271	11.69729			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	15.25603	102.19450	15.21835			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	56.38137	99.87885	56.24190			0.00	0	29,000,000.00
TL15	On 29/04/2015	Spot Bond	111.48563	24.69277	111.48563	24.63274		5,462,795,870.00		49,000	2,600,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	11.65363	102.36770	11.63120			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	10.92456	111.51511	10.89785		12,378,177,210.00		111,000	995,711,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20	On 17/09/2020	Spot Bond	120.69176	11.96304	120.69176	11.93188			9,880,913,699.44	81,869	277,602,000.00
TN23	On 06/11/2023	Spot Bond	122.92168	10.57748	122.92168	10.54952			1,005,376,420.72	8,179	85,008,179.00
TN25	On 19/08/2025	Spot Bond	112.54971	12.11797	112.54971	12.08860			5,627,485,500,000.00	50,000,000	149,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	9.74159	105.64973	9.71879			24,088,138,440.00	228,000	9,728,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	7.31860	100.66243	7.30077			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.49044	100.67816	7.47219			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.70805	100.69808	7.68926			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.73095	100.70018	7.71210			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	8.80638	100.79857	8.78489			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	14.96767	101.00182	14.93109			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	18.80552	101.21676	18.75845			607,300,560,000.00	6,000,000	3,000,000.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	8.47209	101.26720	8.45087			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.38681	101.29746	7.36831			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.57259	10.00000	100.37549			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.58321	9.75000	100.36612			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.59529	100.00000	10.36809			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	93.58974	100.00000	93.35038			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP117	On 23/02/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	65.85022	100.00000	65.72529			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	87.86952	98.80121	87.66102			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	77.54305	97.87620	77.38214			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	69.16539	99.82860	69.03479			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	99.36331	94.10768	99.36331	93.86721			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	73.44407	97.76060	73.29988			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	12.64536	120.75743	12.61241			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	44.13022	101.23503	44.02214			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	13.27412	101.32511	13.24158			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	20.41730	101.70719	20.36598			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	14.03191	110.55481	13.99784			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	64.58020	100.00000	64.42376			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	64.83981	100.00000	64.68273			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	64.92635	100.00000	64.76906			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	22.09926	100.80302	22.04535			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	13.68187	100.83292	13.64848			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE03	On 08/05/2017	Spot Bond	100.83423	10.17261	100.83423	10.14779				0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	94.30654	100.00000	94.07652				0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	93.82843	100.36906	93.59883				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	11.16707	128.75000	11.14178				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	15.21276	121.77342	15.17285				0.00	0	94,800,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	8.05224	243.55465	8.01582				0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	21.22572	107.94222	21.17517				0.00	0	14,225,385.00
WSP2	On 28/05/2017	Spot Bond	110.97172	11.06212	110.97172	11.03518				0.00	0	81,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	9.26264	113.15781	9.23972				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	9.12615	112.59168	9.10366				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	8.95950	113.82178	8.93722				0.00	0	27,000,000.00
Z006	On 31/08/2013	Spot Bond	96.69614	61.24639	96.69614	61.11308				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	50.57246	95.45272	50.46415				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	16.73543	87.68655	16.70185				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	39.51710	93.89641	39.43361				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	32.92162	92.71091	32.85242				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	13.77107	86.49267	13.74391				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z025	On 30/11/2014	Spot Bond	90.84932	24.59128	90.84932	24.54046			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	16.70541	87.67412	16.67189			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.05957	67.16812	2.05628			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.09179	100.00000	8.07644			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03258	100.00000	0.03252			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.09179	100.00000	8.07644			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	21.68126	100.00000	21.64013			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	22.18101	100.00000	22.13893			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	20.79411	100.00000	20.75465			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	20.79411	100.00000	20.75465			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	19.71730	100.00000	19.67990			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	19.71730	100.00000	19.67990			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	18.66079	100.00000	18.62539			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	18.66079	100.00000	18.62539			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	17.56056	100.00000	17.52725			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	17.56056	100.00000	17.52725			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	16.55661	100.00000	16.52520			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	16.55661	100.00000	16.52520			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA019	On 21/09/2015	Spot Bond	100.00000	15.58044	100.00000	15.55088			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	15.58044	100.00000	15.55088			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	14.74560	100.00000	14.71762			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	13.95548	100.00000	13.92901			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	10.43662	100.00000	10.41682			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	9.85865	100.00000	9.83995			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	9.27739	100.00000	9.25979			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	9.27739	100.00000	9.25979			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.78028	100.00000	8.76362			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.29404	100.00000	8.27831			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.80503	100.00000	7.79022			0.00	0	0.00

**Total for j-Bonds :** 965,841,222,611,557.00 ,997,627,538 94 904 788 578.00

**Grand Total:** 5,841,788,294,451.00 197,677,663 94 906 025 215.00