



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 11/01/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 18/03/2013	Foreign Exchange Future	8.79940	8.79940	8.70130	8.70130		11.65	278,914,581.80	31,697	303,492.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	3.78520	0.00379	3.26080	0.00326	3.785	21.85	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	2,054.38520	2.05439	2,151.96080	2.15196	2,054.385	21.85	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	3.03300	0.00303	2.59860	0.00260	3.033	22.42	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,203.63300	2.20363	2,301.29860	2.30130	2,203.633	22.42	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	13.57280	0.01357	11.88440	0.01188	13.573	17.87	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,214.17280	1.21417	1,310.58440	1.31058	1,214.173	17.87	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	9.87570	0.00988	8.79610	0.00880	9.876	18.90	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,410.47570	1.41048	1,507.49610	1.50750	1,410.476	18.90	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	6.11030	0.00611	5.30740	0.00531	6.110	20.71	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,756.71030	1.75671	1,854.00740	1.85401	1,756.710	20.71	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	34.18070	0.03418	28.99190	0.02899	34.181	15.20	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	734.78070	0.73478	827.69190	0.82769	734.781	15.20	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	30.94700	0.03095	26.39500	0.02640	30.947	15.48	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	781.54700	0.78155	875.09500	0.87510	781.547	15.48	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	28.08600	0.02809	23.95260	0.02395	28.086	15.76	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	828.68600	0.82869	922.65260	0.92265	828.686	15.76	0.00	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	46.69990		0.04670	38.96420	0.03896	46.700	14.36	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	597.29990		0.59730	687.66420	0.68766	597.300	14.36	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	41.11800		0.04112	34.53180	0.03453	41.118	14.70	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	651.71800		0.65172	743.23180	0.74323	651.718	14.70	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	37.84120		0.03784	31.91950	0.03192	37.841	14.92	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	688.44120		0.68844	780.61950	0.78062	688.441	14.92	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	58.13920		0.05814	47.99650	0.04800	58.139	13.80	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	508.73920		0.50874	596.69650	0.59670	508.739	13.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	52.05200		0.05205	43.19720	0.04320	52.052	14.08	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	552.65200		0.55265	641.89720	0.64190	552.652	14.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	49.82820		0.04983	41.44040	0.04144	49.828	14.20	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	570.42820		0.57043	660.14040	0.66014	570.428	14.20	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	136.18460		0.13618	108.44600	0.10845	136.185	12.13	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	236.78460		0.23678	307.14600	0.30715	236.785	12.13	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	106.60300		0.10660	85.18690	0.08519	106.603	12.61	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	307.20300		0.30720	383.88690	0.38389	307.203	12.61	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	83.47670		0.08348	67.09190	0.06709	83.477	13.09	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	384.07670		0.38408	465.79190	0.46579	384.077	13.09	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	198.64440		0.19864	155.83240	0.15583	198.644	11.61	0.00	0	800.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	149.24440		0.14924	204.53240	0.20453	149.244	11.61	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	173.61750		0.17362	138.14000	0.13814	173.618	11.65	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	174.21750		0.17422	236.84000	0.23684	174.218	11.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	153.83170		0.15383	122.40270	0.12240	153.832	11.89	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	204.43170		0.20443	271.10270	0.27110	204.432	11.89	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	287.58320		0.28758	227.83890	0.22784	287.583	11.49	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	88.18320		0.08818	126.53890	0.12654	88.183	11.49	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	255.64710		0.25565	200.59170	0.20059	255.647	11.53	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	106.24710		0.10625	149.29170	0.14929	106.247	11.53	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	225.98990		0.22599	175.65490	0.17565	225.990	11.57	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	126.58990		0.12659	174.35490	0.17435	126.590	11.57	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	522.78060		0.52278	437.73850	0.43774	522.781	11.46	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	23.38060		0.02338	36.43850	0.03644	23.381	11.46	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	436.31940		0.43632	359.48990	0.35949	436.319	11.33	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	36.91940		0.03692	58.18990	0.05819	36.919	11.33	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	357.98710		0.35799	289.23880	0.28924	357.987	11.41	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	58.58710		0.05859	87.93880	0.08794	58.587	11.41	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	854.45490		0.85445	758.84730	0.75885	854.455	12.61	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	5.05490		0.00505	7.54730	0.00755	5.055	12.61	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	805.75080		0.80575	710.79540	0.71080	805.751	12.45	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	6.35080		0.00635	9.49540	0.00950	6.351	12.45	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	709.33630		0.70934	616.15810	0.61616	709.336	12.12	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	9.93630		0.00994	14.85810	0.01486	9.936	12.12	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	903.41240		0.90341	807.27720	0.80728	903.412	12.78	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	4.01240		0.00401	5.97720	0.00598	4.012	12.78	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.90260		8.90260	8.80230	8.80230		13.42	14,591,361.40	1,639	58,535.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	167.67420		0.16767	147.65730	0.14766	167.674	15.34	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	665.07420		0.66507	745.35730	0.74536	665.074	15.34	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	120.10060		0.12010	106.60810	0.10661	120.101	16.53	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	917.50060		0.91750	1,004.30810	1.00431	917.501	16.53	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	102.71700		0.10272	91.39910	0.09140	102.717	17.12	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	1,050.11700		1.05012	1,139.09910	1.13910	1,050.117	17.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	380.56820		0.38057	329.77890	0.32978	380.568	13.04	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	227.96820		0.22797	277.47890	0.27748	227.968	13.04	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	375.52000		0.37552	325.30690	0.32531	375.520	13.06	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	232.92000		0.23292	283.00690	0.28301	232.920	13.06	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	188.74900		0.18875	165.71090	0.16571	188.749	14.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	586.14900		0.58615	663.41090	0.66341	586.149	14.95	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	385.67120		0.38567	334.30770	0.33431	385.671	13.01	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	223.07120		0.22307	272.00770	0.27201	223.071	13.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.01220		9.01220	8.91080	8.91080		14.22	0.00	0	22,355.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	242.98700		0.24299	221.44530	0.22145	242.987	16.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	890.78700		0.89079	970.64530	0.97065	890.787	16.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	162.42660		0.16243	149.30190	0.14930	162.427	18.08	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,350.22660		1.35023	1,438.50190	1.43850	1,350.227	18.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	538.90940		0.53891	485.18120	0.48518	538.909	13.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	276.70940		0.27671	324.38120	0.32438	276.709	13.50	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	246.86560		0.24687	224.88600	0.22489	246.866	16.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	874.66560		0.87467	954.08600	0.95409	874.666	16.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	244.91740		0.24492	223.15520	0.22316	244.917	16.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	882.71740		0.88272	962.35520	0.96236	882.717	16.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.11430		9.11430	9.01240	9.01240		14.93	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	351.93560		0.35194	326.02160	0.32602	351.936	16.59	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	927.63560		0.92764	1,003.62160	1.00362	927.636	16.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	247.61400		0.24761	230.87710	0.23088	247.614	18.20	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,403.31400		1.40331	1,488.47710	1.48848	1,403.314	18.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	575.59710		0.57560	529.65110	0.52965	575.597	14.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	439.19710		0.43920	495.15110	0.49515	439.197	14.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	566.48540		0.56649	521.32880	0.52133	566.485	14.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	452.18540		0.45219	508.92880	0.50893	452.185	14.65	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	555.22270		0.55522	510.94180	0.51094	555.223	14.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	468.82270		0.46882	526.44180	0.52644	468.823	14.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	679.82070		0.67982	625.22900	0.62523	679.821	13.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	315.52070		0.31552	362.82900	0.36283	315.521	13.92	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	609.07190		0.60907	560.27430	0.56027	609.072	14.36	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	8.90	Put	394.77190		0.39477	447.87430	0.44787	394.772	14.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	596.83590		0.59684	549.07190	0.54907	596.836	14.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	410.43590		0.41044	464.57190	0.46457	410.436	14.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,206.63060		1.20663	1,115.69780	1.11570	1,206.631	13.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	92.33060		0.09233	103.29780	0.10330	92.331	13.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.29630		9.29630	9.19520	9.19520		15.41	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,136.31890		1.13632	1,072.98040	1.07298	1,136.319	14.25	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	390.01890		0.39002	427.78040	0.42778	390.019	14.25	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	694.33040		0.69433	656.59370	0.65659	694.330	16.08	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	998.03040		0.99803	1,061.39370	1.06139	998.030	16.08	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,516.52780		1.51653	1,438.54670	1.43855	1,516.528	14.30	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	220.22780		0.22023	243.34670	0.24335	220.228	14.30	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,196.59140		1.19659	1,130.92240	1.13092	1,196.591	14.17	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	350.29140		0.35029	385.72240	0.38572	350.291	14.17	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,166.14460		1.16614	1,101.64360	1.10164	1,166.145	14.21	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	369.84460		0.36984	406.44360	0.40644	369.845	14.21	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.00090		10.00090	9.90530	9.90530		17.13	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,488.09560		1.48810	1,442.10220	1.44210	1,488.096	15.46	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	637.19560		0.63720	686.80220	0.68680	637.196	15.46	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,465.64930		1.46565	1,420.11060	1.42011	1,465.649	15.56	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	664.74930		0.66475	714.81060	0.71481	664.749	15.56	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,443.72430		1.44372	1,398.61530	1.39862	1,443.724	15.66	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	692.82430		0.69282	743.31530	0.74332	692.824	15.66	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.79940		8.79940	8.70130	8.70130		11.65	184,787.40	21	1,300.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	23,173.63700		0.23174	18,045.84110	0.18046	23,173.637	11.56	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	12,233.63700		0.12234	16,915.84110	0.16916	12,233.637	11.56	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	20,392.84180		0.20393	15,962.13460	0.15962	20,392.842	11.60	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	14,452.84180		0.14453	19,832.13460	0.19832	14,452.842	11.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	19,864.44400		0.19864	15,583.24410	0.15583	19,864.444	11.61		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	14,924.44400		0.14924	20,453.24410	0.20453	14,924.444	11.61		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	19,345.47330		0.19345	15,212.87740	0.15213	19,345.473	11.62		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	15,405.47330		0.15405	21,082.87740	0.21083	15,405.473	11.62		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	10,150.39280		0.10150	8,119.21110	0.08119	10,150.393	12.70		0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	32,210.39280		0.32210	39,989.21110	0.39989	32,210.393	12.70		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future				8.90260	8.90260	8.80230	8.80230		13.42		0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	38,056.82220		0.38057	32,977.88850	0.32978	38,056.822	13.04		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	22,796.82220		0.22797	27,747.88850	0.27748	22,796.822	13.04		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	37,551.99630		0.37552	32,530.68620	0.32531	37,551.996	13.06		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	23,291.99630		0.23292	28,300.68620	0.28301	23,291.996	13.06		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	38,567.12120		0.38567	33,430.76860	0.33431	38,567.121	13.01		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	22,307.12120		0.22307	27,200.76860	0.27201	22,307.121	13.01		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future				9.01220	9.01220	8.91080	8.91080		14.22		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	46,864.29930		0.46864	42,169.13450	0.42169	46,864.299	13.93		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	35,644.29930		0.35644	41,089.13450	0.41089	35,644.299	13.93		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	46,430.26120		0.46430	41,787.31160	0.41787	46,430.261	13.96		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	36,210.26120		0.36210	41,707.31160	0.41707	36,210.261	13.96		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	47,302.51480		0.47303	42,563.68090	0.42564	47,302.515	13.90		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	35,082.51480		0.35083	40,483.68090	0.40484	35,082.515	13.90		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future				14.17480	14.17480	13.99350	13.99350		10.08		9,851,486.00	695	8,427.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	856.77600		0.85678	699.51730	0.69952	856.776	10.21		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	21.97600		0.02198	46.01730	0.04602	21.976	10.21		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	847.24870		0.84725	691.07600	0.69108	847.249	10.17		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	22.44870		0.02245	47.57600	0.04758	22.449	10.17		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	837.73210		0.83773	682.67520	0.68268	837.732	10.12		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	22.93210		0.02293	49.17520	0.04918	22.932	10.12		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	162.46140		0.16246	124.27980	0.12428	162.461	10.71		0.00	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	387.66140		0.38766	530.77980	0.53078	387.661	10.71	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	682.79030		0.68279	546.68030	0.54668	682.790	9.78	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	37.99030		0.03799	83.18030	0.08318	37.990	9.78	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	543.48810		0.54349	425.45830	0.42546	543.488	9.86	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	68.68810		0.06869	131.95830	0.13196	68.688	9.86	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	399.39850		0.39940	304.56760	0.30457	399.398	9.96	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	124.59850		0.12460	211.06760	0.21107	124.599	9.96	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.33560	14.33560	14.15090	14.15090			11.54	358,390.00	25	3,821.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	278.41310		0.27841	241.24790	0.24125	278.413	12.59	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	742.81310		0.74281	890.34790	0.89035	742.813	12.59	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	178.38990		0.17839	154.73100	0.15473	178.390	13.70	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,142.78990		1.14279	1,303.83100	1.30383	1,142.790	13.70	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	425.81700		0.42582	366.87390	0.36687	425.817	11.52	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	430.21700		0.43022	555.97390	0.55597	430.217	11.52	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	402.30420		0.40230	347.11820	0.34712	402.304	11.65	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	466.70420		0.46670	596.21820	0.59622	466.704	11.65	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	319.19530		0.31920	276.14240	0.27614	319.195	12.24	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	633.59530		0.63360	775.24240	0.77524	633.595	12.24	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	724.47010		0.72447	620.62100	0.62062	724.470	10.78	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	178.87010		0.17887	259.72100	0.25972	178.870	10.78	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	717.92850		0.71793	614.84390	0.61484	717.929	10.80	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	182.32850		0.18233	263.94390	0.26394	182.328	10.80	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	711.43150		0.71143	609.10340	0.60910	711.431	10.81	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	185.83150		0.18583	268.20340	0.26820	185.832	10.81	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,345.75720		2.34576	2,163.57020	2.16357	2,345.757	13.75	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	10.15720		0.01016	12.67020	0.01267	10.157	13.75	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,372.29520		1.37230	1,206.56960	1.20657	1,372.295	10.88	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	36.69520		0.03670	55.66960	0.05567	36.695	10.88	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			14.50620		14.50620	14.31950	14.31950		11.87		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	481.06900		0.48107	432.92110	0.43292	481.069	12.38		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	724.86900		0.72487	863.42110	0.86342	724.869	12.38		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	477.89230		0.47789	430.11780	0.43012	477.892	12.40		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	731.69230		0.73169	870.61780	0.87062	731.692	12.40		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	484.26550		0.48427	435.74590	0.43575	484.266	12.36		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	718.06550		0.71807	856.24590	0.85625	718.066	12.36		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.66440		14.66440	14.47680	14.47680		12.68		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	629.85080		0.62985	574.41990	0.57442	629.851	13.12		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	865.45080		0.86545	997.61990	0.99762	865.451	13.12		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	626.59290		0.62659	571.50080	0.57150	626.593	13.14		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	872.19290		0.87219	1,004.70080	1.00470	872.193	13.14		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	633.13460		0.63313	577.35710	0.57736	633.135	13.10		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	858.73460		0.85873	990.55710	0.99056	858.735	13.10		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09850		0.09850	0.09880	0.09880		15.47		0.00	0	24,086.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	877.71500		0.00878	905.26470	0.00905	877.715	16.02		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	27.71500		0.00028	25.26470	0.00025	27.715	16.02		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	192.20500		0.00192	210.36920	0.00210	192.205	15.47		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	342.20500		0.00342	330.36920	0.00330	342.205	15.47		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	24.80640		0.00025	29.94630	0.00030	24.806	17.71		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,174.80640		0.01175	1,149.94630	0.01150	1,174.806	17.71		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09980		0.09980	0.10000	0.10000		16.26		0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,065.05290		0.01065	1,080.03390	0.01080	1,065.053	16.15		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	85.05290		0.00085	80.03390	0.00080	85.053	16.15		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	410.85010		0.00411	421.08020	0.00421	410.850	16.26		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	430.85010		0.00431	421.08020	0.00421	430.850	16.26		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	143.59570		0.00144	148.96360	0.00149	143.596	18.24		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,163.59570		0.01164	1,148.96360	0.01149	1,163.596	18.24		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
€ / R	On 18/03/2013	Foreign Exchange Future			11.74280		11.74280	11.48260	11.48260		10.76		27,654,294.00	2,355	33,239.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	762.39520		0.76240	527.43860	0.52744	762.395	11.00		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	19.59520		0.01960	44.83860	0.04484	19.595	11.00		0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	752.95130		0.75295	519.25850	0.51926	752.951	10.96		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	20.15130		0.02015	46.65850	0.04666	20.151	10.96		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	28.87770		0.02888	15.73760	0.01574	28.878	13.03		0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	926.07770		0.92608	1,173.13760	1.17314	926.078	13.03		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	790.82110		0.79082	552.30000	0.55230	790.821	11.12		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	18.02110		0.01802	39.70000	0.03970	18.021	11.12		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	771.85510		0.77186	535.67200	0.53567	771.855	11.04		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	19.05510		0.01906	43.07200	0.04307	19.055	11.04		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.88820		11.88820	11.62400	11.62400		12.16		1,129,379.00	95	32,065.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	753.98860		0.75399	573.67710	0.57368	753.989	11.17		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	105.78860		0.10579	189.67710	0.18968	105.789	11.17		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	746.36250		0.74636	567.48690	0.56749	746.363	11.18		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	108.16250		0.10816	193.48690	0.19349	108.163	11.18		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	738.77710		0.73878	561.34080	0.56134	738.777	11.18		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	110.57710		0.11058	197.34080	0.19734	110.577	11.18		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.04330		12.04330	11.77660	11.77660		12.93		0.00	0	18,520.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	533.64920		0.53365	423.96100	0.42396	533.649	12.82		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	480.34920		0.48035	637.36100	0.63736	480.349	12.82		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	529.40300		0.52940	420.58930	0.42059	529.403	12.84		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	486.10300		0.48610	643.98930	0.64399	486.103	12.84		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	525.18910		0.52519	417.24940	0.41725	525.189	12.86		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	491.88910		0.49189	650.64940	0.65065	491.889	12.86		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.18840		12.18840	11.92010	11.92010		13.51		0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,174.66130		1.17466	981.15750	0.98116	1,174.661	12.15		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	186.26130		0.18626	261.05750	0.26106	186.261	12.15		0.00	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	1,008.15390		1.00815	835.96130	0.83596	1,008.154	12.35	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	262.75390		0.26275	358.86130	0.35886	262.754	12.35	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	976.00810		0.97601	809.47260	0.80947	976.008	12.39	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	280.60810		0.28061	382.37260	0.38237	280.608	12.39	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	944.59330		0.94459	783.76340	0.78376	944.593	12.43	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	299.19330		0.29919	406.66340	0.40666	299.193	12.43	0.00	0	0.00
2025	On 07/02/2013	Bond Future			114.44618		114.44618	114.55999	114.55999			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	3,456.18000		3.45618	3,569.99000	3.56999	3,456.180		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	3,446.18000		3.44618	3,559.99000	3.55999	3,446.180		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	3,436.18000		3.43618	3,549.99000	3.54999	3,436.180		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			114.29198		114.29198	114.95040	114.95040			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	8,301.98000		8.30198	8,960.40000	8.96040	8,301.980		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	8,291.98000		8.29198	8,950.40000	8.95040	8,291.980		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	8,281.98000		8.28198	8,940.40000	8.94040	8,281.980		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future			119.83584		119.83584	120.43681	120.43681			0.00	0	122.00
2050	On 07/02/2013	Bond Future	112.99	Call	6,845.84000		6.84584	7,446.81000	7.44681	6,845.840		0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Call	6,835.84000		6.83584	7,436.81000	7.43681	6,835.840		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Call	6,825.84000		6.82584	7,426.81000	7.42681	6,825.840		0.00	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			491.20700		491.20700	492.91100	492.91100				0.00	0	12.00
AL7T	On 02/05/2013	Index Future			497.39900		497.39900	499.12400	499.12400				0.00	0	0.00
ALBI	On 07/02/2013	Index Future			438.69900		438.69900	440.12000	440.12000				0.00	0	1,070.00
ALBI	On 02/05/2013	Index Future			444.22900		444.22900	445.66800	445.66800				0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.23980		9.23980	9.15760	9.15760		8.27		44,813,030.00	4,850	11,142.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	734.85000		0.73485	653.99360	0.65399	734.850	10.49		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	5.05000		0.00505	6.39360	0.00639	5.050	10.49		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	923.80920		0.92381	842.49120	0.84249	923.809	11.62		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	2.60920		0.00261	3.49120	0.00349	2.609	11.62		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	874.40580		0.87441	793.06360	0.79306	874.406	11.39		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	3.20580		0.00321	4.06360	0.00406	3.206	11.39		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	824.95140		0.82495	743.75000	0.74375	824.951	11.07		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	3.75140		0.00375	4.75000	0.00475	3.751	11.07		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.28800		9.28800	9.20370	9.20370				41,796,000.00	4,500	10,138.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	528.00000		0.52800	443.70000	0.44370	528.000			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	548.00000		0.54800	463.70000	0.46370	548.000			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	538.00000		0.53800	453.70000	0.45370	538.000			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.33760		9.33760	9.25340	9.25340		10.74		42,019,200.00	4,500	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	566.98350		0.56698	513.70190	0.51370	566.983	10.24		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	139.38350		0.13938	170.30190	0.17030	139.384	10.24		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	580.87290		0.58087	526.22490	0.52622	580.873	10.23		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
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	133.27290		0.13327	162.82490	0.16282	133.273	10.23	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	573.68810		0.57369	519.93870	0.51994	573.688	10.23	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	136.08810		0.13609	166.53870	0.16654	136.088	10.23	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.38320		9.38320	9.29820	9.29820		11.20	0.00	0	400.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	363.96370		0.36396	336.67930	0.33668	363.964	11.38	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	460.76370		0.46076	518.47930	0.51848	460.764	11.38	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	371.27910		0.37128	343.25770	0.34326	371.279	11.33	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	448.07910		0.44808	505.05770	0.50506	448.079	11.33	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	367.60250		0.36760	339.95100	0.33995	367.603	11.36	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	454.40250		0.45440	511.75100	0.51175	454.403	11.36	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.70840		9.70840	9.63700	9.63700		13.18	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,539.61160		2.53961	2,471.97400	2.47197	2,539.612	12.96	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	81.21160		0.08121	84.97400	0.08497	81.212	12.96	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,494.68760		2.49469	2,427.33380	2.42733	2,494.688	12.93	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	86.28760		0.08629	90.33380	0.09033	86.288	12.93	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,450.00880		2.45001	2,382.95600	2.38296	2,450.009	12.90	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	91.60880		0.09161	95.95600	0.09596	91.609	12.90	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.94590		8.94590	8.81100	8.81100		11.81	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	369.71210		0.36971	271.70340	0.27170	369.712	11.81	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	63.81210		0.06381	100.70340	0.10070	63.812	11.81	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	362.27260		0.36227	265.28840	0.26529	362.273	11.81	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	66.37260		0.06637	104.28840	0.10429	66.373	11.81	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	354.90780		0.35491	258.96200	0.25896	354.908	11.81	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	69.00780		0.06901	107.96200	0.10796	69.008	11.81	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.03250		9.03250	8.89500	8.89500		12.45	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	335.57040		0.33557	265.44610	0.26545	335.570	12.33	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	243.07040		0.24307	310.44610	0.31045	243.070	12.33	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	330.50920		0.33051	261.56460	0.26156	330.509	12.34	0.00	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	248.00920		0.24801	316.56460	0.31656	248.009	12.34	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	325.50690		0.32551	257.73960	0.25774	325.507	12.35	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	253.00690		0.25301	322.73960	0.32274	253.007	12.35	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.08880		0.08880	0.06800	0.06800			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	20,000.00020			0.00	0	0.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.04730		0.04730	0.03600	0.03600			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	35,000.00000			0.00	0	0.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.05970		0.05970	0.07690	0.07690			0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.09330		0.09330	0.00740	0.00740			0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.05310		0.05310	0.04590	0.04590			0.00	67,300	67,300.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.64040		9.64040	9.48460	9.48460		11.09	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	523.91810		0.52392	395.08770	0.39509	523.918	10.46	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	23.51810		0.02352	50.48770	0.05049	23.518	10.46	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	514.68530		0.51469	387.35190	0.38735	514.685	10.41	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	24.28530		0.02429	52.75190	0.05275	24.285	10.41	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	506.05020		0.50605	379.68990	0.37969	506.050	10.42	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	25.65020		0.02565	55.08990	0.05509	25.650	10.42	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.76680		9.76680	9.60850	9.60850		12.79	9,766,800.00	1,000	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	435.43420		0.43543	347.53680	0.34754	435.434	12.35	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	208.63420		0.20863	279.03680	0.27904	208.634	12.35	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	429.95950		0.42996	342.87760	0.34288	429.959	12.37	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	213.15950		0.21316	284.37760	0.28438	213.160	12.37	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	424.54200		0.42454	338.27350	0.33827	424.542	12.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	217.74200		0.21774	289.77350	0.28977	217.742	12.39	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.15220		12.15220	11.88420	11.88420		13.36	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	714.75800		0.71476	584.80610	0.58481	714.758	12.92	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	452.55800		0.45256	590.60610	0.59061	452.558	12.92	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	710.03810		0.71004	580.84340	0.58084	710.038	12.93	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	457.83810		0.45784	596.64340	0.59664	457.838	12.93	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	705.34840		0.70535	576.94330	0.57694	705.348	12.95	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	463.14840		0.46315	602.74330	0.60274	463.148	12.95	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry			7.32010		7.32010	7.28930	7.28930		8.89	0.00	6,000	0.00
DANZ	On 21/01/2013	Any day expiry	7.14	Call	184.93360		0.18493	157.77980	0.15778	184.934	10.81	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.14	Put	4.83360		0.00483	8.47980	0.00848	4.834	10.81	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.15	Call	175.58940		0.17559	148.89930	0.14890	175.589	10.69	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.15	Put	5.48940		0.00549	9.59930	0.00960	5.489	10.69	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.16	Call	166.33190		0.16633	140.15320	0.14015	166.332	10.57	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.16	Put	6.23190		0.00623	10.85320	0.01085	6.232	10.57	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.18	Call	148.11980		0.14812	123.11930	0.12312	148.120	10.33	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.18	Put	8.01980		0.00802	13.81930	0.01382	8.020	10.33	0.00	0	6,000.00
DAUS	On 16/01/2013	Any day expiry			8.72880		8.72880	8.63170	8.63170		9.36	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.59	Call	144.30960		0.14431	69.63310	0.06963	144.310	10.90	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.59	Put	5.50960		0.00551	27.93310	0.02793	5.510	10.90	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.60	Call	135.16780		0.13517	62.91730	0.06292	135.168	10.76	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.60	Put	6.36780		0.00637	31.21730	0.03122	6.368	10.76	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.61	Call	126.15450		0.12615	56.51640	0.05652	126.155	10.62	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.61	Put	7.35450		0.00735	34.81640	0.03482	7.355	10.62	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.55	Call	181.87260		0.18187	99.27910	0.09928	181.873	11.46	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.55	Put	3.07260		0.00307	17.57910	0.01758	3.073	11.46	0.00	0	20,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 24/01/2013	Any day expiry			8.73650		8.73650	8.65000	8.65000		10.17	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.66	Call	114.61450		0.11461	0.00000	0.00000	114.615	10.66	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.66	Put	38.11450		0.03811	0.00000	0.00000	38.114	10.66	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.62	Call	143.97870		0.14398	0.00000	0.00000	143.979	10.87	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.62	Put	27.47870		0.02748	0.00000	0.00000	27.479	10.87	0.00	10,000	10,000.00
DAUS	On 24/01/2013	Any day expiry	8.64	Call	128.94080		0.12894	0.00000	0.00000	128.941	10.77	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.64	Put	32.44080		0.03244	0.00000	0.00000	32.441	10.77	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.65	Call	121.68490		0.12168	0.00000	0.00000	121.685	10.71	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.65	Put	35.18490		0.03518	0.00000	0.00000	35.185	10.71	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry			8.74270		8.74270	8.64620	8.64620		10.34	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	892.84010		0.89284	796.40960	0.79641	892.840	16.47	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	0.14010		0.00014	0.20960	0.00021	0.140	16.47	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	743.02120		0.74302	646.72200	0.64672	743.021	14.96	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	0.32120		0.00032	0.52200	0.00052	0.321	14.96	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	173.61300		0.17361	108.69060	0.10869	173.613	10.88	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	30.91300		0.03091	62.49060	0.06249	30.913	10.88	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	15.38560		0.01539	9.97370	0.00997	15.386	12.33	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	292.68560		0.29269	383.77370	0.38377	292.686	12.33	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	165.98010		0.16598	102.75540	0.10276	165.980	10.85	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	33.28010		0.03328	66.55540	0.06656	33.280	10.85	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	158.49110		0.15849	97.00450	0.09700	158.491	10.81	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	35.79110		0.03579	70.80450	0.07080	35.791	10.81	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	92.65710		0.09266	55.30540	0.05531	92.657	10.45	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	69.95710		0.06996	129.10540	0.12911	69.957	10.45	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.77620		8.77620	8.67830	8.67830		11.08	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	167.27810		0.16728	124.01780	0.12402	167.278	11.09	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	111.07810		0.11108	165.71780	0.16572	111.078	11.09	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	64.30860		0.06431	48.51730	0.04852	64.309	12.46	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 26/02/2013	Any day expiry	9.02	Put	308.10860		0.30811	390.21730	0.39022	308.109	12.46	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	242.50290		0.24250	180.90570	0.18091	242.503	11.11	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	66.30290		0.06630	102.60570	0.10261	66.303	11.11	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	235.63740		0.23564	175.16370	0.17516	235.637	11.11	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	69.43740		0.06944	106.86370	0.10686	69.437	11.11	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	228.87550		0.22888	169.53690	0.16954	228.875	11.11	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	72.67550		0.07268	111.23690	0.11124	72.676	11.11	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	927.33860		0.92734	830.18690	0.83019	927.339	13.22	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	1.13860		0.00114	1.88690	0.00189	1.139	13.22	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	778.75480		0.77875	682.66200	0.68266	778.755	12.55	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	2.55480		0.00255	4.36200	0.00436	2.555	12.55	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.80890		8.80890	8.71050	8.71050		11.85	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	107.89130		0.10789	87.96220	0.08796	107.891	13.09	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	358.99130		0.35899	437.46220	0.43746	358.991	13.09	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	117.87810		0.11788	95.93020	0.09593	117.878	12.90	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	328.97810		0.32898	405.43020	0.40543	328.978	12.90	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	112.76960		0.11277	91.85370	0.09185	112.770	12.99	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	343.86960		0.34387	421.35370	0.42135	343.870	12.99	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	110.30170		0.11030	89.88600	0.08989	110.302	13.04	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	351.40170		0.35140	429.38600	0.42939	351.402	13.04	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	817.00110		0.81700	722.38500	0.72239	817.001	12.41	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	8.10110		0.00810	11.88500	0.01188	8.101	12.41	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.84540		8.84540	8.74610	8.74610		12.69	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	172.99540		0.17300	146.53290	0.14653	172.995	13.53	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	367.59540		0.36760	440.43290	0.44043	367.595	13.53	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	170.14190		0.17014	144.15080	0.14415	170.142	13.57	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	374.74190		0.37474	448.05080	0.44805	374.742	13.57	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	167.33890		0.16734	141.81160	0.14181	167.339	13.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	9.06	Put	381.93890		0.38194	455.71160	0.45571	381.939	13.61	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	862.07080		0.86207	768.67770	0.76868	862.071	12.51	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	16.67080		0.01667	22.57770	0.02258	16.671	12.51	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	178.85700		0.17886	151.42680	0.15143	178.857	13.44	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	353.45700		0.35346	425.32680	0.42533	353.457	13.44	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			8.94690		8.94690	8.84600	8.84600		13.79	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	151.98200		0.15198	136.66090	0.13666	151.982	16.89	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	1,005.08200		1.00508	1,090.66090	1.09066	1,005.082	16.89	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	275.08220		0.27508	244.57060	0.24457	275.082	14.66	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	518.18220		0.51818	588.57060	0.58857	518.182	14.66	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	272.21790		0.27222	242.06130	0.24206	272.218	14.70	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	525.31790		0.52532	596.06130	0.59606	525.318	14.70	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	269.38610		0.26939	239.58320	0.23958	269.386	14.73	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	532.48610		0.53249	603.58320	0.60358	532.486	14.73	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			8.98770		8.98770	8.88650	8.88650		14.14	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	297.01870		0.29702	267.40810	0.26741	297.019	15.15	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	609.31870		0.60932	680.90810	0.68091	609.319	15.15	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	294.30920		0.29431	265.02450	0.26502	294.309	15.18	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	616.60920		0.61661	688.52450	0.68852	616.609	15.18	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	187.22180		0.18722	170.01280	0.17001	187.222	16.99	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	1,039.52180		1.03952	1,123.51280	1.12351	1,039.522	16.99	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	313.91910		0.31392	282.36240	0.28236	313.919	14.95	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	566.21910		0.56622	635.86240	0.63586	566.219	14.95	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	299.75570		0.29976	269.82940	0.26983	299.756	15.11	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	602.05570		0.60206	673.32940	0.67333	602.056	15.11	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.02030		9.02030	8.91890	8.91890		14.24	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	334.37040		0.33437	303.15560	0.30316	334.370	15.22	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	624.07040		0.62407	694.25560	0.69426	624.070	15.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.88	Call	213.14940		0.21315	194.98580	0.19499	213.149	17.07	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,072.84940		1.07285	1,156.08580	1.15609	1,072.849	17.07	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	343.01930		0.34302	310.83580	0.31084	343.019	15.13	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	602.71930		0.60272	671.93580	0.67194	602.719	15.13	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	340.10760		0.34011	308.24110	0.30824	340.108	15.16	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	609.80760		0.60981	679.34110	0.67934	609.808	15.16	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	337.22270		0.33722	305.67630	0.30568	337.223	15.19	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	616.92270		0.61692	686.77630	0.68678	616.923	15.19	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			114.29894		114.29894	114.57728	114.57728			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	1,308.94000		1.30894	1,587.28000	1.58728	1,308.940		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Call	1,298.94000		1.29894	1,577.28000	1.57728	1,298.940		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	1,288.94000		1.28894	1,567.28000	1.56728	1,288.940		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			8.56983		92.83175	8.53543	93.13651			0.00	0	303.00
ES33	On 07/02/2013	Bond Future	8.54	Call	0.00000		0.00000	40.58000	0.04058	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.54	Put	264.18000		0.26418	0.00000	0.00000	264.180		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Call	0.00000		0.00000	129.27000	0.12927	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Put	175.49000		0.17549	0.00000	0.00000	175.490		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Call	0.00000		0.00000	217.83000	0.21783	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Put	86.93000		0.08693	0.00000	0.00000	86.930		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI			438.66400		438.66400	440.06900	440.06900			0.00	0	335.00
GOVI	On 07/02/2013	GOVI	432.99	Call	56,740.00000		5.67400	70,790.00000	7.07900	56,740.000		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	56,640.00000		5.66400	70,690.00000	7.06900	56,640.000		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	56,540.00000		5.65400	70,590.00000	7.05900	56,540.000		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			444.19400		444.19400	445.61600	445.61600			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	112,040.00000		11.20400	126,260.00000	12.62600	112,040.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Call	111,940.00000		11.19400	126,160.00000	12.61600	111,940.000		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	111,840.00000		11.18400	126,060.00000	12.60600	111,840.000		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			201.25500		201.25500	200.98600	200.98600			0.00	0	608.00
IGOV	On 02/05/2013	Index Future			203.79200		203.79200	203.52000	203.52000			0.00	0	0.00
ILBI	On 07/02/2013	Index Future			544.44500		544.44500	544.44500	544.44500			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	5.08000	94.92000				0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.04000		94.96000	5.03000	94.97000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.02000		94.98000	5.00000	95.00000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.98000		95.02000	4.94000	95.06000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			4.96000		95.04000	4.93000	95.07000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.94000		95.06000	4.90000	95.10000				0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.95000		95.05000	4.89000	95.11000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.01000		94.99000	4.93000	95.07000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.10000		94.90000	5.02000	94.98000				0.00	0	1,500.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.22000		94.78000	5.13000	94.87000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.36000		94.64000	5.26000	94.74000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.53000		94.47000	5.40000	94.60000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.35790		7.35790	7.33100	7.33100		8.08		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	473.25920		0.47326	447.13720	0.44714	473.259	9.20		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	5.35920		0.00536	6.13720	0.00614	5.359	9.20		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	463.58870		0.46359	437.52110	0.43752	463.589	9.15		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	5.68870		0.00569	6.52110	0.00652	5.689	9.15		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	453.93860		0.45394	427.92890	0.42793	453.939	9.09		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	6.03860		0.00604	6.92890	0.00693	6.039	9.09		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.40310		7.40310	7.37450	7.37450		10.26		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	228.85010		0.22885	212.46570	0.21247	228.850	10.25	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	165.75010		0.16575	177.96570	0.17797	165.750	10.25	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	223.54530		0.22355	207.34780	0.20735	223.545	10.25	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	170.44530		0.17045	182.84780	0.18285	170.445	10.25	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	218.32390		0.21832	203.02540	0.20303	218.324	10.25	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	175.22390		0.17522	188.52540	0.18853	175.224	10.25	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			6.67481		111.30567	6.61974	111.72474			0.00	0	1,630.00
R023	On 07/02/2013	Bond Future	7.04	Call	2,726.94000		2.72694	3,146.01000	3.14601	2,726.940		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Call	2,800.36000		2.80036	3,219.43000	3.21943	2,800.360		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Call	2,873.71000		2.87371	3,292.78000	3.29278	2,873.710		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.71896		108.74063	6.66206	109.16466			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.04	Call	2,352.83000		2.35283	2,776.86000	2.77686	2,352.830		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	2,425.05000		2.42505	2,849.08000	2.84908	2,425.050		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	2,497.21000		2.49721	2,921.24000	2.92124	2,497.210		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.76770		110.17762	6.70868	110.60724			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	3,707.80000		3.70780	4,137.42000	4.13742	3,707.800		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	3,777.17000		3.77717	4,206.79000	4.20679	3,777.170		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	3,846.48000		3.84648	4,276.10000	4.27610	3,846.480		0.00	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 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.34255		125.04015	5.31160	125.12298		1.88	0.00	0	7,423.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,474.04000		2.47404	2,556.87000	2.55687	2,474.040	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	3,045.04000		3.04504	3,127.87000	3.12787	3,045.040	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	0.000	2.03	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,561.05000		3.56105	3,643.88000	3.64388	3,561.050	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	0.000	2.03	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,689.59000		3.68959	3,772.42000	3.77242	3,689.590	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	0.000	2.03	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,817.95000		3.81795	3,900.78000	3.90078	3,817.950	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			5.34630		119.75282	5.31192	119.83653		1.85	0.00	0	13,141.00
R157	On 02/05/2013	Bond Future	5.35	Call	496.11000		0.49611	541.71000	0.54171	496.110	1.87	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	487.11000		0.48711	449.00000	0.44900	487.110	1.87	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	508.91000		0.50891	555.17000	0.55517	508.910	1.87	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	475.58000		0.47558	438.13000	0.43813	475.580	1.87	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	483.48000		0.48348	528.43000	0.52843	483.480	1.86	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	498.82000		0.49882	460.06000	0.46006	498.820	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.35430		116.23669	5.30901	116.32244		1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	957.60000		0.95760	1,011.56000	1.01156	957.600	1.67	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	493.91000		0.49391	462.12000	0.46212	493.910	1.67	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	969.36000		0.96936	1,023.65000	1.02365	969.360	1.67	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	486.85000		0.48685	455.39000	0.45539	486.850	1.67	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	945.92000		0.94592	999.53000	0.99953	945.920	1.67	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	501.05000		0.50105	468.91000	0.46891	501.050	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			7.16676		130.48582	7.10679	131.11123		11.58		78,291,492.00	600	57,247.00
R186	On 07/02/2013	Bond Future	7.00	Call	909.34000	0.90934	1,169.34000	1.16934	909.340	909.340	11.49		0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	2,658.93000	2.65893	2,293.52000	2.29352	2,658.930	2,658.930	11.49		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	2,100.59000	2.10059	2,515.62000	2.51562	2,100.590	2,100.590	11.58		0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	1,239.45000	1.23945	1,029.07000	1.02907	1,239.450	1,239.450	11.58		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Call	2,349.02000	2.34902	2,786.38000	2.78638	2,349.020	2,349.020	11.60		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Put	1,076.93000	1.07693	888.88000	0.88888	1,076.930	1,076.930	11.60		0.00	0	100.00
R186	On 07/02/2013	Bond Future	8.50	Call	12,876.83000	12.87683	13,502.00000	13.50200	12,876.830	12,876.830	12.17		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	0.95000	0.00095	0.71000	0.00071	0.950	0.950	12.17		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Call	13,323.37000	13.32337	13,948.62000	13.94862	13,323.370	13,323.370	12.17		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	0.62000	0.00062	0.46000	0.00046	0.620	0.620	12.17		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	11,250.68000	11.25068	11,875.07000	11.87507	11,250.680	11,250.680	12.17		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	4.06000	0.00406	3.04000	0.00304	4.060	4.060	12.17		0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.45	Call	12,427.98000	12.42798	13,053.03000	13.05303	12,427.980	12,427.980	12.17		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	1.44000	0.00144	1.08000	0.00108	1.440	1.440	12.17		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	12,607.79000	12.60779	13,232.89000	13.23289	12,607.790	12,607.790	12.17		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	1.22000	0.00122	0.91000	0.00091	1.220	1.220	12.17		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	3,869.98000	3.86998	4,402.04000	4.40204	3,869.980	3,869.980	11.73		193,499.00	50	540.00
R186	On 07/02/2013	Bond Future	7.50	Put	470.34000	0.47034	376.99000	0.37699	470.340	470.340	11.73		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	6,011.43000	6.01143	6,605.08000	6.60508	6,011.430	6,011.430	11.88		0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	143.22000	0.14322	111.46000	0.11146	143.220	143.220	11.88		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	8,304.03000	8.30403	8,921.11000	8.92111	8,304.030	8,304.030	12.03		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	34.99000	0.03499	26.66000	0.02666	34.990	34.990	12.03		0.00	0	150.00
R186	On 02/05/2013	Bond Future			7.22119	132.06621	7.15940	132.69904			11.81		0.00	0	27.00
R186	On 02/05/2013	Bond Future	7.40	Call	4,410.46000	4.41046	4,811.32000	4.81132	4,410.460	4,410.460	11.89		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R186	On 02/05/2013	Bond Future	7.40	Put	2,603.36000		2.60336	2,371.39000	2.37139	2,603.360	11.89		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Call	4,469.41000		4.46941	4,873.04000	4.87304	4,469.410	11.90		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	2,562.30000		2.56230	2,333.10000	2.33310	2,562.300	11.90		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	4,351.88000		4.35188	4,749.97000	4.74997	4,351.880	11.89		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,644.90000		2.64490	2,410.16000	2.41016	2,644.900	11.89		0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.34962		130.33590	7.28346	130.98583		12.40		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	10,355.40000		10.35540	10,833.52000	10.83352	10,355.400	12.79		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,846.75000		2.84675	2,674.94000	2.67494	2,846.750	12.79		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	10,418.52000		10.41852	10,897.94000	10.89794	10,418.520	12.80		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,820.05000		2.82005	2,649.54000	2.64954	2,820.050	12.80		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	14,270.05000		14.27005	14,815.66000	14.81566	14,270.050	12.99		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,536.72000		1.53672	1,432.40000	1.43240	1,536.720	12.99		0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	10,292.39000		10.29239	10,769.21000	10.76921	10,292.390	12.78		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,873.66000		2.87366	2,700.55000	2.70055	2,873.660	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			217.97983		217.97983	217.97227	217.97227				0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,989.83000		4.98983	4,982.27000	4.98227	4,989.830			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	4,979.83000		4.97983	4,972.27000	4.97227	4,979.830			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	4,969.83000		4.96983	4,962.27000	4.96227	4,969.830			0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 07/02/2013	Bond Future			287.02155		287.02155	286.99784	286.99784			0.00	0	2,633.00
R197	On 07/02/2013	Bond Future	278.99	Call	8,031.55000		8.03155	8,007.84000	8.00784	8,031.550		0.00	0	0.00
R197	On 07/02/2013	Bond Future	278.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Call	8,021.55000		8.02155	7,997.84000	7.99784	8,021.550		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Call	8,011.55000		8.01155	7,987.84000	7.98784	8,011.550		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			290.63961		290.63961	290.61550	290.61550			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,249.61000		8.24961	8,225.50000	8.22550	8,249.610		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	8,239.61000		8.23961	8,215.50000	8.21550	8,239.610		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	8,229.61000		8.22961	8,205.50000	8.20550	8,229.610		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			5.06042		107.71596	5.03919	107.75470		1.24	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	83.06000		0.08306	99.68000	0.09968	83.060	1.24	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	229.92000		0.22992	207.80000	0.20780	229.920	1.24	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	979.14000		0.97914	1,017.79000	1.01779	979.140	1.31	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	0.64000		0.00064	0.55000	0.00055	0.640	1.31	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,052.75000		2.05275	2,091.49000	2.09149	2,052.750	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	2,141.62000		2.14162	2,180.36000	2.18036	2,141.620	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	2,230.39000		2.23039	2,269.13000	2.26913	2,230.390	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			5.02598		109.02053	5.00158	109.05962		1.08	0.00	0	4.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 02/05/2013	Bond Future	4.05	Call	0.98000	0.00098	1.25000	0.00125	0.980	1.01	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,579.70000	1.57970	1,540.88000	1.54088	1,579.700	1.01	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	1.08000	0.00108	1.37000	0.00137	1.080	1.02	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,563.46000	1.56346	1,524.66000	1.52466	1,563.460	1.02	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.90000	0.00090	1.14000	0.00114	0.900	1.01	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,595.95000	1.59595	1,557.10000	1.55710	1,595.950	1.01	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.88338	107.55012	4.84701	107.59009		0.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	307.86000	0.30786	327.20000	0.32720	307.860	0.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	399.52000	0.39952	378.89000	0.37889	399.520	0.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	313.30000	0.31330	332.85000	0.33285	313.300	0.91	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	393.96000	0.39396	373.54000	0.37354	393.960	0.91	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	302.48000	0.30248	321.62000	0.32162	302.480	0.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	405.14000	0.40514	384.31000	0.38431	405.140	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			220.74218	220.74218	219.33077	219.33077			0.00	0	50,656.00
R202	On 07/02/2013	Bond Future	204.99	Call	15,752.18000	15.75218	14,340.77000	14.34077	15,752.180		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	15,742.18000	15.74218	14,330.77000	14.33077	15,742.180		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	15,732.18000	15.73218	14,320.77000	14.32077	15,732.180		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			223.52463	223.52463	222.09541	222.09541			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	12,484.63000	12.48463	11,055.41000	11.05541	12,484.630		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	12,474.63000	12.47463	11,045.41000	11.04541	12,474.630		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 02/05/2013	Bond Future	211.06	Call	12,464.63000		12.46463	11,035.41000	11.03541	12,464.630		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			5.72888		113.45210	5.66800	113.70958		4.06	0.00	0	19,398.00
R203	On 07/02/2013	Bond Future	5.54	Call	195.25000		0.19525	279.96000	0.27996	195.250	4.02	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	996.47000		0.99647	823.70000	0.82370	996.470	4.02	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,659.05000		1.65905	1,897.37000	1.89737	1,659.050	4.15	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	63.76000		0.06376	44.60000	0.04460	63.760	4.15	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,999.18000		2.99918	3,255.07000	3.25507	2,999.180	4.25	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	4.51000		0.00451	2.92000	0.00292	4.510	4.25	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,972.81000		4.97281	5,230.28000	5.23028	4,972.810	4.33	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	0.02000		0.00002	0.01000	0.00001	0.020	4.33	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,806.85000		5.80685	6,064.33000	6.06433	5,806.850	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	3,201.45000		3.20145	3,457.91000	3.45791	3,201.450	4.26	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	2.86000		0.00286	1.84000	0.00184	2.860	4.26	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	3,403.83000		3.40383	3,660.66000	3.66066	3,403.830	4.27	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	1.79000		0.00179	1.14000	0.00114	1.790	4.27	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,808.19000		3.80819	4,065.42000	4.06542	3,808.190	4.30	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	0.67000		0.00067	0.42000	0.00042	0.670	4.30	0.00	0	30,250.00
R203	On 02/05/2013	Bond Future			5.75499		110.66959	5.69034	110.93004		4.07	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,316.07000		1.31607	1,480.80000	1.48080	1,316.070	4.11	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	734.60000		0.73460	638.88000	0.63888	734.600	4.11	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,340.38000		1.34038	1,506.65000	1.50665	1,340.380	4.12	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	718.95000		0.71895	624.77000	0.62477	718.950	4.12	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,292.00000		1.29200	1,455.17000	1.45517	1,292.000	4.11	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 02/05/2013	Bond Future	5.89	Put	750.51000		0.75051	653.23000	0.65323	750.510	4.11	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.82352		109.55131	5.74867	109.81873		3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,321.79000		107.32179	107,589.21000	107.58921	107,321.790	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	1,893.29000		1.89329	2,050.89000	2.05089	1,893.290	4.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,301.41000		1.30141	1,191.59000	1.19159	1,301.410	4.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,913.70000		1.91370	2,072.23000	2.07223	1,913.700	4.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,286.39000		1.28639	1,177.50000	1.17750	1,286.390	4.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,934.61000		1.93461	2,094.05000	2.09405	1,934.610	4.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,271.89000		1.27189	1,163.91000	1.16391	1,271.890	4.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,367.39000		1.36739	1,498.20000	1.49820	1,367.390	3.94	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,773.28000		1.77328	1,636.67000	1.63667	1,773.280	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			5.97031		111.05796	5.91989	111.31910		5.53	0.00	0	16,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	6,572.93000		6.57293	6,834.06000	6.83406	6,572.930	5.88	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	0.03000		0.00003	0.02000	0.00002	0.030	5.88	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	7,336.58000		7.33658	7,597.72000	7.59772	7,336.580	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	9,678.71000		9.67871	9,939.85000	9.93985	9,678.710	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	9,909.27000		9.90927	10,170.41000	10.17041	9,909.270	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	10,139.19000		10.13919	10,400.33000	10.40033	10,139.190	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			6.00501		112.40298	5.95204	112.66719		5.46	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,215.53000		2.21553	2,401.72000	2.40172	2,215.530	5.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 02/05/2013	Bond Future	6.30	Put	758.30000		0.75830	680.28000	0.68028	758.300	5.56	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,248.62000		2.24862	2,436.10000	2.43610	2,248.620	5.56	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	742.41000		0.74241	665.68000	0.66568	742.410	5.56	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	2,182.67000		2.18267	2,367.56000	2.36756	2,182.670	5.55	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	774.45000		0.77445	695.13000	0.69513	774.450	5.55	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.09103		111.40849	6.03149	111.67975		5.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,702.77000		2.70277	2,865.69000	2.86569	2,702.770	5.48	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,757.23000		1.75723	1,648.89000	1.64889	1,757.230	5.48	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,729.55000		2.72955	2,893.32000	2.89332	2,729.550	5.48	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,739.01000		1.73901	1,631.52000	1.63152	1,739.010	5.48	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,830.61000		4.83061	5,044.27000	5.04427	4,830.610	5.71	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	790.36000		0.79036	732.76000	0.73276	790.360	5.71	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,676.12000		2.67612	2,838.19000	2.83819	2,676.120	5.47	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,775.60000		1.77560	1,666.41000	1.66641	1,775.600	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			5.08100		102.72775	5.05880	102.74788		0.51	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	0.94000		0.00094	1.55000	0.00155	0.940	0.50	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	292.55000		0.29255	273.03000	0.27303	292.550	0.50	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	27.53000		0.02753	35.12000	0.03512	27.530	0.51	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	100.99000		0.10099	88.45000	0.08845	100.990	0.51	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	783.00000		0.78300	803.13000	0.80313	783.000	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	827.76000		0.82776	847.89000	0.84789	827.760	0.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/02/2013	Bond Future	6.00	Put	0.00000	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	872.50000	0.87250	892.63000	0.89263	872.500	0.57	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	0.00000	0.000	0.57	0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.02070	103.97192	4.99103	103.99217			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	0.00000	0.000	0.41	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,116.32000	1.11632	1,096.07000	1.09607	1,116.320	0.41	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	0.00000	0.000	0.41	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,109.37000	1.10937	1,089.12000	1.08912	1,109.370	0.41	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	0.00000	0.000	0.41	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,123.27000	1.12327	1,103.02000	1.10302	1,123.270	0.41	0.41	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.07397	103.01413	3.95908	103.03473			0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	72.07000	0.07207	85.74000	0.08574	72.070	0.13	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	31.54000	0.03154	24.61000	0.02461	31.540	0.13	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	73.20000	0.07320	86.98000	0.08698	73.200	0.13	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	30.88000	0.03088	24.06000	0.02406	30.880	0.13	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	70.94000	0.07094	84.50000	0.08450	70.940	0.13	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	32.21000	0.03221	25.17000	0.02517	32.210	0.13	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			6.22267	106.26106	6.16230	106.60882			6.79	0.00	0	11,309.00
R207	On 07/02/2013	Bond Future	7.66	Call	7,880.69000	7.88069	8,228.44000	8.22844	7,880.690	7.18	7.18	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	0.02000	0.00002	0.01000	0.00001	0.020	7.18	7.18	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	8,608.95000	8.60895	8,956.71000	8.95671	8,608.950	7.18	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	7.18	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	10,653.13000	10.65313	11,000.89000	11.00089	10,653.130	7.18	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	7.18	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	10,904.89000	10.90489	11,252.65000	11.25265	10,904.890	7.18	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	7.18	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	11,155.83000	11.15583	11,503.59000	11.50359	11,155.830	7.18	7.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.26474		107.54802	6.20174	107.89987		7.02	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	2,231.19000		2.23119	2,456.62000	2.45662	2,231.190	7.08	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,204.83000		1.20483	1,078.41000	1.07841	1,204.830	7.08	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	2,264.46000		2.26446	2,491.61000	2.49161	2,264.460	7.09	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,183.05000		1.18305	1,058.35000	1.05835	1,183.050	7.09	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	2,198.18000		2.19818	2,421.87000	2.42187	2,198.180	7.08	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,226.91000		1.22691	1,098.75000	1.09875	1,226.910	7.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.36423		106.81573	6.29460	107.17704		7.06	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,678.97000		3.67897	3,907.91000	3.90791	3,678.970	7.13	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,957.82000		1.95782	1,825.45000	1.82545	1,957.820	7.13	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,710.28000		3.71028	3,940.21000	3.94021	3,710.280	7.14	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,938.41000		1.93841	1,807.03000	1.80703	1,938.410	7.14	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,647.78000		3.64778	3,875.72000	3.87572	3,647.780	7.13	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,977.39000		1.97739	1,844.02000	1.84402	1,977.390	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			6.36254		104.92309	6.30226	105.30773		7.76	629,538.54	6	19,911.00
R208	On 07/02/2013	Bond Future	6.00	Call	166.36000		0.16636	242.74000	0.24274	166.360	7.69	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	2,506.78000		2.50678	2,198.52000	2.19852	2,506.780	7.69	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	8,552.49000		8.55249	8,937.12000	8.93712	8,552.490	8.24	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	0.04000		0.00004	0.03000	0.00003	0.040	8.24	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	8,951.39000		8.95139	9,336.02000	9.33602	8,951.390	8.24	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	0.02000		0.00002	0.01000	0.00001	0.020	8.24	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	14,320.26000		14.32026	14,704.90000	14.70490	14,320.260	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 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	9,517.62000		9.51762	9,902.25000	9.90225	9,517.620	8.24	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	0.01000		0.00001	0.00000	0.00000	0.010	8.24	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Call	9,799.12000		9.79912	10,183.76000	10.18376	9,799.120	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	10,079.57000		10.07957	10,464.21000	10.46421	10,079.570	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			6.40272		102.80080	6.34015	103.19001		8.17	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,746.33000		2.74633	3,009.81000	3.00981	2,746.330	8.24	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,164.96000		1.16496	1,039.23000	1.03923	1,164.960	8.24	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,669.09000		2.66909	2,928.89000	2.92889	2,669.090	8.23	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,209.56000		1.20956	1,080.15000	1.08015	1,209.560	8.23	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,707.58000		2.70758	2,969.23000	2.96923	2,707.580	8.24	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,187.10000		1.18710	1,059.54000	1.05954	1,187.100	8.24	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.50089		102.23004	6.43265	102.62970		8.35	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,085.00000		4.08500	4,335.86000	4.33586	4,085.000	8.49	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,298.56000		2.29856	2,149.76000	2.14976	2,298.560	8.49	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,751.02000		6.75102	7,066.98000	7.06698	6,751.020	8.81	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,114.25000		1.11425	1,030.55000	1.03055	1,114.250	8.81	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	4,015.90000		4.01590	4,264.55000	4.26455	4,015.900	8.48	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,343.87000		2.34387	2,192.86000	2.19286	2,343.870	8.48	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,050.39000		4.05039	4,300.14000	4.30014	4,050.390	8.48	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,321.13000		2.32113	2,171.22000	2.17122	2,321.130	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			7.96277		84.33081	7.92815	84.64417		15.17		0.00	0	11,384.00
R209	On 07/02/2013	Bond Future	8.63	Call	5,765.67000		5.76567	6,071.38000	6.07138	5,765.670	15.50		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	69.25000		0.06925	61.60000	0.06160	69.250	15.50		0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	7,304.52000		7.30452	7,615.70000	7.61570	7,304.520	15.60		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	20.38000		0.02038	18.20000	0.01820	20.380	15.60		0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	8,221.04000		8.22104	8,533.47000	8.53347	8,221.040	15.66		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	9.11000		0.00911	8.18000	0.00818	9.110	15.66		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	9,349.27000		9.34927	9,662.35000	9.66235	9,349.270	15.68		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	3.00000		0.00300	2.72000	0.00272	3.000	15.68		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	8,599.57000		8.59957	8,912.28000	8.91228	8,599.570	15.68		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	6.42000		0.00642	5.77000	0.00577	6.420	15.68		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	8,975.66000		8.97566	9,288.59000	9.28859	8,975.660	15.68		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	4.41000		0.00441	3.98000	0.00398	4.410	15.68		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	9,050.59000		9.05059	9,363.55000	9.36355	9,050.590	15.68		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	4.09000		0.00409	3.69000	0.00369	4.090	15.68		0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.01860		82.21045	7.98315	82.52753		16.85		0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	3,011.12000		3.01112	3,190.60000	3.19060	3,011.120	16.86		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,087.87000		3.08787	2,950.27000	2.95027	3,087.870	16.86		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,924.18000		2.92418	3,100.71000	3.10071	2,924.180	16.85		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,179.84000		3.17984	3,039.29000	3.03929	3,179.840	16.85		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,967.20000		2.96720	3,145.21000	3.14521	2,967.200	16.85		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,133.33000		3.13333	2,994.26000	2.99426	3,133.330	16.85		0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.14877		81.32526	8.11136	81.65087		19.46		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,786.86000		8.78686	9,018.88000	9.01888	8,786.860	19.93		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,349.11000		3.34911	3,255.52000	3.25552	3,349.110	19.93		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	12,344.74000		12.34474	12,613.36000	12.61336	12,344.740	20.31		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,819.63000		1.81963	1,762.64000	1.76264	1,819.630	20.31		0.00	0	180.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.79	Call	8,686.47000		8.68647	8,917.24000	8.91724	8,686.470	19.92	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,404.76000		3.40476	3,309.92000	3.30992	3,404.760	19.92	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,736.62000		8.73662	8,968.02000	8.96802	8,736.620	19.92	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,376.83000		3.37683	3,282.62000	3.28262	3,376.830	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
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			166.43711		166.43711	166.42133	166.42133			0.00	0	1,237.00
R210	On 07/02/2013	Bond Future	156.99	Call	9,447.11000		9.44711	9,431.33000	9.43133	9,447.110		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	9,437.11000		9.43711	9,421.33000	9.42133	9,437.110		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	9,427.11000		9.42711	9,411.33000	9.41133	9,427.110		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			166.67779		166.67779	166.66190	166.66190			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	5,537.79000		5.53779	5,521.90000	5.52190	5,537.790		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	5,527.79000		5.52779	5,511.90000	5.51190	5,527.790		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	5,517.79000		5.51779	5,501.90000	5.50190	5,517.790		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			126.07622		126.07622	126.06911	126.06911			0.00	0	522.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 07/02/2013	Bond Future	122.99	Call	3,086.22000		3.08622	3,079.11000	3.07911	3,086.220		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	3,076.22000		3.07622	3,069.11000	3.06911	3,076.220		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	3,066.22000		3.06622	3,059.11000	3.05911	3,066.220		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			127.66543		127.66543	127.65826	127.65826			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	1,975.43000		1.97543	1,968.26000	1.96826	1,975.430		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	1,965.43000		1.96543	1,958.26000	1.95826	1,965.430		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	1,955.43000		1.95543	1,948.26000	1.94826	1,955.430		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			132.69559		132.69559	132.90070	132.90070			0.00	0	10,659.00
R212	On 07/02/2013	Bond Future	128.99	Call	3,705.59000		3.70559	3,910.70000	3.91070	3,705.590		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	3,695.59000		3.69559	3,900.70000	3.90070	3,695.590		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	3,685.59000		3.68559	3,890.70000	3.89070	3,685.590		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			134.36829		134.36829	134.57599	134.57599			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,278.29000		3.27829	3,485.99000	3.48599	3,278.290		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	3,268.29000		3.26829	3,475.99000	3.47599	3,268.290		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	3,258.29000		3.25829	3,465.99000	3.46599	3,258.290		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			7.70334		96.38919	7.64854	96.89457		15.02		0.00	0	10,414.00
R213	On 07/02/2013	Bond Future	8.90	Call	10,122.18000		10.12218	10,626.56000	10.62656	10,122.180	15.49		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	5.07000		0.00507	4.07000	0.00407	5.070	15.49		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	10,507.75000		10.50775	11,012.42000	11.01242	10,507.750	15.49		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	3.58000		0.00358	2.87000	0.00287	3.580	15.49		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	10,891.06000		10.89106	11,395.94000	11.39594	10,891.060	15.49		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	2.50000		0.00250	2.00000	0.00200	2.500	15.49		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	11,272.04000		11.27204	11,777.08000	11.77708	11,272.040	15.49		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	1.73000		0.00173	1.39000	0.00139	1.730	15.49		0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.75834		94.02219	7.70216	94.53357		16.07		0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	3,798.82000		3.79882	4,106.75000	4.10675	3,798.820	16.14		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,883.64000		2.88364	2,680.19000	2.68019	2,883.640	16.14		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	3,702.96000		3.70296	4,006.61000	4.00661	3,702.960	16.13		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	2,966.80000		2.96680	2,759.07000	2.75907	2,966.800	16.13		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	3,750.73000		3.75073	4,056.53000	4.05653	3,750.730	16.13		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2,925.00000		2.92500	2,719.42000	2.71942	2,925.000	16.13		0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.89044		93.06913	7.83093	93.59435		17.02		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	9,184.67000		9.18467	9,560.06000	9.56006	9,184.670	17.44		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,160.60000		3.16060	3,010.77000	3.01077	3,160.600	17.44		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	9,079.54000		9.07954	9,452.90000	9.45290	9,079.540	17.42		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,215.07000		3.21507	3,063.21000	3.06321	3,215.070	17.42		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	9,132.06000		9.13206	9,506.44000	9.50644	9,132.060	17.43		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,187.73000		3.18773	3,036.89000	3.03689	3,187.730	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R214	On 07/02/2013	Bond Future			8.00266		86.25996	7.96803	86.59304		16.73		0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	5,482.75000		5.48275	5,800.88000	5.80088	5,482.750	17.05		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	149.64000		0.14964	134.69000	0.13469	149.640	17.05		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	5,561.43000		5.56143	5,880.28000	5.88028	5,561.430	17.06		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	142.44000		0.14244	128.21000	0.12821	142.440	17.06		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	5,640.25000		5.64025	5,959.79000	5.95979	5,640.250	17.06		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	135.55000		0.13555	122.01000	0.12201	135.550	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
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.41100		1.41100	1.39360	1.39360		11.92		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,224.23610		0.12242	1,055.68030	0.10557	1,224.236	12.62		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	14.23610		0.00142	19.68030	0.00197	14.236	12.62		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,128.85520		0.11289	963.03100	0.09630	1,128.855	12.45		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	18.85520		0.00189	27.03100	0.00270	18.855	12.45		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,034.79950		0.10348	872.58630	0.08726	1,034.799	12.28		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	24.79950		0.00248	36.58630	0.00366	24.799	12.28		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.42210		1.42210	1.40470	1.40470		12.95		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	646.08020		0.06461	551.74020	0.05517	646.080	12.85		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	325.08020		0.03251	404.74020	0.04047	325.080	12.85		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	592.10830		0.05921	505.61070	0.05056	592.108	12.95		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	371.10830		0.03711	458.61070	0.04586	371.108	12.95		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	544.92910		0.05449	464.62330	0.04646	544.929	13.14		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	423.92910		0.04239	517.62330	0.05176	423.929	13.14		0.00	0	0.00
Total for Derivatives :												550,193,839.14	135,333	1 317 840.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		11.34015	99.94188	11.31208				0.00	0	0.00
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Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA03	On 11/05/2015	Spot Bond	108.85858	22.65914	108.85858	22.60480				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	100.00011	9.16090	100.00011	9.13822				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	111.70673	11.40900	111.70673	11.38107				0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond	100.63261	0.01813	100.63261	0.01809				0.00	0	1,000,000.00
AB011	On 21/11/2023	Spot Bond	100.64155	0.00738	100.64155	0.00737				0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	46.19587	8.00000	46.18587				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	101.73855	10.00961	101.73855	9.98689				0.00	0	1,000,000.00
AB06	On 27/03/2015	Spot Bond	105.29362	24.40678	105.29362	24.34981				0.00	0	13,710,000.00
AB07	On 07/03/2014	Spot Bond	105.62267	46.24126	105.62267	46.13306				0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	10.94314	100.96284	10.91640				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	13.04555	111.66393	13.01362				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	57.30393	100.00003	57.12105				0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	73.93520	215.58145	73.63257				0.00	0	7,649,134.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	28.43565	134.94825	28.34893				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.45926	269.82094	2.44774				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	21.82084	100.53123	21.76773				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	39.66739	100.25380	39.56894				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	100.10451	12.39083	100.10451	12.36013			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	7.99978	100.10764	7.97995			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.55234	100.11256	7.53362			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	7.61382	100.11573	7.59494			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	26.75942	113.03853	26.69328			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	21.43915	102.88112	21.38469			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	32.82260	106.71879	32.74514			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	27.75489	101.43096	27.68528			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	21.75439	100.69530	21.70018			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	10.70886	101.53927	10.67621			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	14.99731	101.47729	14.95968			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	9.03331	101.61005	9.01062			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	102.15814	104.93328	101.89059			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	65.12483	108.48706	64.96909			0.00	0	1,300,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	58.72778	101.57306	58.53780			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	99.59743	100.00000	99.34844			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.57314	97.42183	100.57314	97.17452			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI01	On 31/03/2013	Spot Bond	215.26681	73.96804	215.26681	73.66557			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	38.85913	133.33110	38.74166			0.00	0	20,500,000.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	20.74056	122.14204	20.68176			0.00	0	1,000,000.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.67628	113.35700	8.65299			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	15.66051	123.70523	15.61890			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	15.86885	102.18114	15.82879			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.38769	99.83242	10.36200			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	10.44149	99.82309	10.41568			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	10.95385	99.81405	10.92677			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	4.92103	106.48741	4.90849			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	20.51660	100.00000	20.46579			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	3.53428	165.75435	3.52186			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	12.01181	157.68318	11.97104			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	2.85780	170.05600	2.84757			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	124.45810	143.83197	124.02019			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.34930	172.68858	3.33719			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	73.93939	215.54135	73.63677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN23	On 31/03/2013	Spot Bond	215.58717	73.93461	215.58717	73.63197			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	88.33998	100.00000	88.13920			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.59685	71.58015	6.58713			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.59685	71.58015	6.58713			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	94.20025	100.36979	93.97141			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	11.90601	84.61000	11.88603			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	18.39703	92.57000	18.36403			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.45842	100.05362	10.43251			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	16.38572	95.34000	16.35569			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	30.63283	100.00000	30.57472			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	15.30006	94.00000	15.27231			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	14.32792	94.99000	14.30173			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	30.16131	89.20000	30.10779			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	28.75593	90.02000	28.70442			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	8.47997	101.37010	8.45870			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	8.33701	101.21709	8.31614			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	27.49805	89.83000	27.44886			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	19.40493	136.93312	19.34940			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN51	On 09/09/2015	Spot Bond	102.86000	23.12731	102.86000	23.08254			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	23.58135	96.69000	23.53684			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	22.66243	96.61000	22.61969			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	22.29714	96.38000	22.25515			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	8.87025	99.94804	8.84830			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	22.38989	121.81240	22.33112			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	70.99504	104.20000	70.85885			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	8.80416	101.30453	8.37784			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	20.18817	93.54000	20.15097			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	19.16716	92.85000	19.13204			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.81724	103.39542	2.80931			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.42073	149.61017	2.41331			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.04456	196.08295	2.03690			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	15.92086	95.40000	15.89143			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	66.68384	107.27000	66.55341			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	15.78810	94.09000	15.75888			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	12.50876	114.69202	12.47747			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
ABS5	On 01/05/2015	Spot Bond	105.76936	22.56407	105.76936	22.51121			0.00	0	4,700,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	9.06202	102.79126	9.04140			0.00	0	3,700,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	11.56585	101.48825	11.53965			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	110.44192	17.03885	110.44192	16.99751			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	125.04605	34.00440	125.04605	33.90681			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	120.43943	4.00000	120.40160			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	2.42190	274.59193	2.41043			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	123.88924	5.71457	123.88924	5.69845			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	3.77354	128.40915	3.76261			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	65.12310	99.53952	64.92060			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	90.75079	100.06620	90.53913			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	76.66149	100.07265	76.34713			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	23.51359	100.00000	23.45537			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	60.03073	100.53957	59.83826			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	97.83774	101.66199	97.31172			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	60.03073	100.53957	59.83826			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	91.87877	101.42690	91.43149			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	83.70956	102.82057	83.53516			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL028	On 15/09/2015	Spot Bond	111.03772	24.79480	111.03772	24.73438			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	19.16542	100.83941	19.11865			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	19.42026	100.86237	19.37285			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	23.03099	101.18756	22.97460			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	57.87642	100.06785	57.69161			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	57.83295	100.06721	57.64828			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	18.91051	100.81643	18.86436			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.16633	54.43317	8.15661			0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	103.10284	100.00000	102.83081			0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	103.10284	100.00000	102.83081			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	42.64036	100.61624	42.53650			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	56.93044	99.86961	56.78963			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	18.62539	100.00000	18.59005			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	15.63973	100.00000	15.61006			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	15.63973	100.00000	15.61006			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	58.41241	100.07583	58.22587			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	16.68562	100.07969	16.64427			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	17.49409	100.08857	17.45073			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL078	On 20/09/2015	Spot Bond	100.07573	16.32518	100.07573	16.28472				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	16.56872	100.07841	16.52766				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	16.67587	100.07959	16.63454				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	13.12948	103.08180	13.09985				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	13.12948	103.08180	13.09985				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	13.19689	103.10163	13.16711				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	16.13033	100.07361	16.09036				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	13.19689	103.10163	13.16711				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	13.06205	103.06198	13.03258				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	27.31209	79.64238	27.26829				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	28.30175	100.07204	28.23162				0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	58.31032	100.07100	58.16584				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	15.82729	99.94507	15.78811				0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	58.31032	100.07100	58.16584				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	8.51564	100.07684	8.49453				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	8.35233	100.07933	8.33163				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	8.30814	100.08039	8.28755				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL098		On 20/12/2025	Spot Bond	100.07826	8.09462	100.07826	8.07456		0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	100.06560	58.05114	100.06560	57.90730		0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	100.07361	9.04031	100.07361	9.01791		0.00	0	0.00
ACL101		On 18/01/2013	Spot Bond	101.19124	99.44858	101.19124	99.17515		0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond	101.31884	77.25877	101.31884	77.04021		0.00	0	0.00
ACL103		On 18/01/2013	Spot Bond	101.19124	99.44858	101.19124	99.17515		0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	110.28658	9.89096	110.28658	9.86423		0.00	0	930,000.00
ACL114		On 20/03/2014	Spot Bond	100.06728	39.70371	100.06728	39.60533		0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	105.71996	50.43307	105.71996	50.31690		0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	100.99526	44.60207	100.99526	44.49305		0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	101.18059	7.11146	101.18059	8.87172		0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	102.01291	7.05887	102.01291	8.82121		0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	100.00000	9.31269	100.00000	9.29503		0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	101.04786	45.10426	101.04786	44.99397		0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.00143	100.00000	3.99252		0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	5.13880	100.00000	5.12730		0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	72.59933	13.44236	72.59933	13.42227		0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	127.83552	3.07381	127.83552	3.06543		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL128	On 20/09/2021	Spot Bond	127.87043	3.19188	127.87043	3.18317			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	7.86656	100.07569	7.84707			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	29.93851	100.62321	29.86557			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	29.93851	100.62321	29.86557			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	45.10426	101.04786	44.99397			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	29.55561	100.51806	29.48368			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	28.37745	100.07299	28.30713			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	28.32699	100.07235	28.25679			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	7.63466	101.33418	7.61553			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	11.52109	100.41093	11.49246			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	7.62407	101.33457	7.60497			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	12.81014	103.90444	12.78104			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	12.87634	103.93140	12.84709			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	28.32808	100.22094	28.25778			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	11.57610	100.59173	11.54728			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	11.02029	99.93469	10.99301			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	7.89858	100.07603	7.87901			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL146	On 30/11/2013	Spot Bond	100.93686	65.23348	100.93686	65.07059			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	39.48643	100.27790	39.38840			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	39.35343	100.06196	39.25593			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	9.91681	100.07446	9.89224			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	43.30163	100.76536	43.19601			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	20.25201	100.06587	20.20183			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	20.09524	100.06402	20.04545			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	20.39957	100.06760	20.34902			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	9.89595	100.07424	9.87143			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	9.53091	100.07047	9.50729			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	20.27968	100.06619	20.22943			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	20.38112	100.06739	20.33063			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	13.10062	102.65284	13.07068			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	15.66270	100.06844	15.62389			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	20.32579	100.06674	20.27543			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	41.56215	100.09530	41.45914			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	20.52407	100.18292	20.47317			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	39.46669	100.06691	39.36890			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL167	On 20/06/2019	Spot Bond	108.26890	10.00148	108.26890	9.97774				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	9.86467	100.07386	9.84023				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.40824	103.66222	4.39724				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	20.37190	100.06728	20.32142				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	20.39039	100.06735	20.33986				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	9.79122	100.07626	9.76695				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	8.19926	100.07891	8.17894				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.66751	100.07361	7.64851				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	57.95513	100.07223	57.77005				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	28.54457	100.07839	28.47384				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	20.83209	100.07574	20.78046				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	10.31266	100.08155	10.28711				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	9.79122	100.07626	9.76695				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	8.25244	100.07944	8.23198				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	9.15561	100.07796	9.13293				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	7.78933	100.07839	7.77003				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	10.93960	100.07515	10.91249				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL187		On 20/09/2020	Spot Bond	100.07965	7.99867	100.07965	7.97885		0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	100.08103	8.13731	100.08103	8.11715		0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	100.06425	57.39729	100.06425	57.21400		0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	100.06489	57.45531	100.06489	57.27183		0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	100.06989	15.49627	100.06989	15.45788		0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	100.07148	15.64242	100.07148	15.60366		0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	100.08134	8.08821	100.08134	8.06817		0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	100.08134	8.08821	100.08134	8.06817		0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	100.08737	10.88621	100.08737	10.85923		0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	100.07679	9.03992	100.07679	9.01751		0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	100.08652	10.80278	100.08652	10.77601		0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	100.08684	10.83407	100.08684	10.80722		0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	100.08737	10.88621	100.08737	10.85923		0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	85.50175	6.47434	85.50175	6.46162		0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	100.08315	8.26968	100.08315	8.24918		0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	100.08315	8.26968	100.08315	8.24918		0.00	0	0.00
ADB03S		On 09/04/2013	Spot Bond	103.67806	88.63364	103.67806	88.43037		0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	4.05974	100.00000	4.04991		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1A1	On 21/11/2014	Spot Bond	100.56844	29.65369	100.56844	29.58149			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	30.30832	100.63477	30.23449			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	30.74453	100.67892	30.66960			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	16.21692	101.20949	16.17721			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	16.84182	101.34649	16.80052			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	17.67307	101.52904	17.62968			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	11.07822	108.27946	11.05178			0.00	0	4,300,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	11.54083	124.59492	11.51016		51,083,917,200.00		410,000	110,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	29.28693	100.00000	29.21441			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	18.14278	115.64616	18.09711			0.00	0	9,200,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	35.01499	100.00000	34.93015			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.91312	100.00000	13.88217			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.00534	154.79211	3.99193			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	38.55348	129.92747	38.44874			0.00	0	0.00
ANG01	On 14/01/2013	Spot Bond	101.07300	49.73321	101.07300	49.73319			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	80.53793	101.15622	80.35608			0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	99.99993	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
BAW10	On 01/10/2016	Spot Bond	99.92565	10.34224	99.92565	10.31664				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	11.91096	112.23984	11.88184				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	21.64766	101.18527	21.59466				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	9.05039	101.23711	9.02823				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	56.43473	100.00000	56.29499				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	20.92885	114.82122	20.87673				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	99.81750	9.39197	99.81750	9.36875				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	58.97317	100.11329	58.78477				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	63.62208	103.73691	63.47537				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	27.46876	99.83571	27.40084				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	32.23132	105.24488	32.15653				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	12.93968	111.52726	12.90821				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	44.23210	100.88946	44.12409				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	17.04216	104.32215	16.99832				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	74.40459	99.81811	74.11318				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	19.31306	102.00706	19.26438				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	19.29963	101.95171	19.25100				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	13.60919	99.81798	13.57554				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond	101.94160	19.21795	101.94160	19.16954				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	12.85705	104.59763	12.82392				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	18.61718	99.81335	18.57115				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	18.61718	99.81335	18.57115				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	15.71818	99.81340	15.67932				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	16.22706	101.35805	16.18639				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	17.06081	102.22265	17.01773				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	19.31306	102.00706	19.26438				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	16.43104	102.70168	16.38938				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	11.28695	102.35327	11.25842				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	13.30649	99.82359	13.27359				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	13.30781	99.81671	13.27490				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	13.30781	99.81671	13.27490				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	29.30025	99.82722	29.22780				0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	88.87935	99.86832	88.67757				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	18.00025	97.82330	17.95655				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	12.41739	103.70924	12.38563				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA24	On 30/06/2017	Spot Bond	99.79214	13.65914	99.79214	13.62537			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	11.76880	100.04409	11.73964			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.51247	99.77076	1.50873			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	11.51119	92.33087	11.48466			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	56.07059	99.87024	55.89184			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	17.18300	99.83486	17.14051			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	9.12141	99.06007	9.09901			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.61926	99.81958	0.61773			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	19.93140	104.16088	19.88021			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	18.16673	103.97505	18.12015			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	15.65628	106.00425	15.61543			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	13.51404	99.75847	13.48066			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.25485	99.75846	0.25422			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.44282	100.00000	6.43059			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.44634	100.00000	19.39818			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.69835	100.00000	17.65452			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.92490	100.00000	10.89786			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.92977	100.00000	10.90241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.20873	100.00000	13.17602				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.44514	100.00000	11.41679				0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	91.94684	100.20198	91.72702				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	29.42826	102.32067	29.35388				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	18.22888	102.37811	18.18278				0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358				0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172				0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	1.88383	169.54509	1.87745				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	9.39391	150.32167	9.37033				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	10.85777	150.48996	10.83049				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	9.47414	105.72100	9.45208				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	44.85185	101.02420	44.74220				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	79.46759	101.68745	79.23626				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	42.99511	100.66680	42.89034				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	42.55173	100.64029	42.44806				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	79.20724	104.00756	78.97331				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311C	On 31/10/2013	Spot Bond	100.90417	65.05710	100.90417	64.89823			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	88.79912	101.68177	88.59450			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	7.85079	100.33377	7.83129			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	28.07887	100.06919	28.00928			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	38.73758	100.00000	38.64373			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	74.45201	100.00000	74.28813			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	11.86543	101.11913	11.83640			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	11.92306	101.12772	11.89389			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	12.09594	101.15348	12.06633			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.67173	101.23934	12.64069			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	13.24685	101.32517	13.21439			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	14.85372	101.56516	14.81723			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	4.34503	100.00000	4.33451			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	11.34788	100.93890	11.32016			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	11.74418	100.99127	11.71547			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	11.91393	101.01372	11.88481			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	11.97051	101.02120	11.94125			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	12.64893	101.11093	12.61798			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32C	On 30/10/2016	Spot Bond	101.23048	13.55217	101.23048	13.51898			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.25121	100.00000	4.24091			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.25121	100.00000	4.24091			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.06356	100.10441	9.04110			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	9.64378	100.11338	9.61987			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	9.80200	100.11583	9.77771			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	13.48928	107.76177	13.45720			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	10.27664	100.12316	10.25117			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	11.12031	100.13609	11.09274			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.43774	100.00000	2.43170			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.43774	100.00000	2.43170			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	36.75767	110.26280	36.67005		9,923,652,000,000.00	90,000,000	52,600,000.00	
BID04	On 23/11/2017	Spot Bond	100.53667	8.74144	100.53667	8.72016			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	99.53343	97.60454	99.53343	97.34544			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	69.28347	96.69296	69.15518			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	99.39485	94.83501	99.39485	94.59073			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	99.18162	91.31539	99.18162	91.08937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A4	On 21/11/2015	Spot Bond	100.49749	15.61498	100.49749	15.57699			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.24518	100.00000	7.22763			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.61281	100.60117	7.59427			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	15.63542	100.49926	15.59738			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	15.97266	100.52855	15.93379			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	16.58552	100.58172	16.54513			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	19.13473	100.80214	19.08804			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	14.83186	101.17004	14.79556			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	78.09582	100.10916	77.76879			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	80.08034	100.17136	79.84859			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	58.43990	100.07370	58.29509			0.00	0	40,000,000.00
BSR10	On 07/06/2013	Spot Bond	100.27042	76.09203	100.27042	75.94194			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.42915	100.00000	8.40828			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	31.65758	112.83919	31.57944			0.00	0	3,800,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	16.58294	121.22515	16.53959			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	101.55684	14.50150	101.55684	14.46588			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	44.40337	100.95576	44.29489			0.00	0	4,000,000.00
CBL11	On 06/05/2016	Spot Bond	108.79348	16.58702	108.79348	16.54726			0.00	0	8,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL12	On 06/09/2018	Spot Bond	109.29382	14.89265	109.29382	14.85681				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	11.76643	101.38676	11.73757				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	16.04447	110.62195	16.00613				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	22.24650	100.52977	22.19236				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	12.53395	105.82127	12.50457				0.00	0	3,500,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	11.10003	100.81182	11.07295				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	14.98113	105.70562	14.94663				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	10.10074	100.97754	10.07606				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	10.64346	100.26196	10.61704				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	10.86851	123.26011	10.83987				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	10.61964	119.72199	10.59231				0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	12.52608	123.54995	12.49283				0.00	0	34,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	14.87460	100.40002	14.83764				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	20.29641	107.22537	20.24833				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	31.73029	100.86678	31.65198				0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	102.23050	101.10082	101.97171				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	34.52554	102.24997	34.44022				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR8	On 22/07/2015	Spot Bond	102.59156	23.04660	102.59156	22.98948				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	22.75908	100.41408	22.70252				0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	94.41096	100.11325	94.19067				0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	43.72060	100.18762	43.61215				0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	76.66138	100.07319	76.34702				0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	88.33998	100.00000	88.13920				0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	88.33998	100.00000	88.13920				0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	88.33998	100.00000	88.13920				0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	88.33998	100.00000	88.13920				0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	76.66138	100.07319	76.34702				0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	76.66138	100.07319	76.34702				0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	60.00959	100.53672	59.81719				0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	76.67979	100.07373	76.36535				0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	76.49571	100.06833	76.18205				0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	76.34844	100.06400	76.03539				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	85.73914	100.60353	85.35274				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	22.66551	101.15466	22.61004				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	80.14723	99.83222	79.91590				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN130	On 20/08/2015	Spot Bond	101.14186	22.52334	101.14186	22.46822				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	57.86901	100.06829	57.68422				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	57.61549	100.06451	57.43151				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	23.27456	101.20948	23.21756				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	60.70132	100.61649	60.51078				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	60.70091	100.58787	60.51042				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	60.38822	100.59448	60.19451				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	76.71660	100.07482	76.40202				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	76.58775	100.07103	76.27370				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	58.12252	100.07206	57.93692				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	66.29466	106.64650	66.13830				0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	89.88711	103.71200	89.68554				0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	63.99380	104.51633	63.84534				0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	62.17248	100.85780	61.97693				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	41.52618	100.09542	41.42326				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	58.97308	100.79729	58.82600				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	58.97308	100.79729	58.82600				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN158	On 19/04/2013	Spot Bond	101.28023	98.37552	101.28023	97.84569			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	23.10629	100.83563	23.04990			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	16.91090	100.00000	16.86904			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	16.72521	100.00000	16.68379			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	49.48443	100.00000	49.36455			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	49.48443	100.00000	49.36455			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	49.48443	100.00000	49.36455			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	49.48443	100.00000	49.36455			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	49.48443	100.00000	49.36455			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	49.48443	100.00000	49.36455			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	16.27633	100.07575	16.23600			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	49.48443	100.00000	49.36455			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	88.46242	100.04314	88.26129			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	88.99919	100.23356	88.79652			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	88.65581	100.08420	88.45418			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	88.65981	100.05746	88.45821			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	38.69620	100.00000	38.60038			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	12.65933	100.06980	12.62795			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	15.25334	100.15069	100.15069	15.21552			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	10.57279	99.78582	99.78582	10.54917			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	15.25334	100.15069	100.15069	15.21552			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	11.86814	101.41261	101.41261	11.83837			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	45.45157	100.22617	100.22617	45.33880			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	46.52763	100.17009	100.17009	46.41224			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.89330	108.36668	108.36668	7.87475			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	14.26950	99.52839	99.52839	14.23508			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	3.88822	108.34841	108.34841	3.87824			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	15.61776	102.60151	102.60151	15.58208			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	46.74946	100.25498	100.25498	46.63343			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	15.25334	100.15069	100.15069	15.21552			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	15.25334	100.15069	100.15069	15.21552			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.42301	107.96614	107.96614	4.41158			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.10259	107.75628	107.75628	8.08166			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN200	On 20/12/2016	Spot Bond	100.11142	14.69019	100.11142	14.65378			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	90.66279	100.00002	90.45340			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	91.04866	100.07054	90.83630			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	77.09579	100.08593	76.77963			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	59.92213	100.10498	59.77360			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	25.78294	101.25895	25.71837			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	25.84847	101.27689	25.78374			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	13.76541	105.79026	13.73334			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	26.06991	101.32709	25.99168			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	25.95617	101.30689	25.88639			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	10.70193	101.18509	10.67573			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	10.69995	101.19643	10.67376			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	13.77565	105.99233	13.74350			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	13.77565	105.99233	13.74350			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	43.70565	107.65143	43.59007			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	43.98797	110.88445	43.86855			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	12.46907	104.90153	12.44022			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	11.45976	100.07790	11.43137			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond	100.08711	12.34470	100.08711	12.31411				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	78.14220	100.16277	77.81347				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	78.15717	100.16385	77.82838				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	22.06332	101.18605	22.00931				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	22.06332	101.18605	22.00931				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	46.88476	100.17539	46.76847				0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	100.85155	101.22048	100.85155	100.95405				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	98.37353	101.40617	97.84306				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	98.37353	101.40617	97.84306				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	16.01696	100.16285	15.97724				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	10.00884	100.71861	9.98445				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	97.83313	100.63163	97.58464				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	10.32867	100.07925	10.30308				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	21.61511	100.51081	21.56251				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.34505	100.54638	10.31987				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	13.15453	103.07581	13.12485				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	13.15453	103.07581	13.12485				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN244	On 25/02/2015	Spot Bond	100.51075	21.56253	100.51075	21.51005			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	21.58167	100.51227	21.52913			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	15.21857	99.62826	15.18182			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	14.93543	100.86363	14.89897			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	20.46759	100.17567	20.41683			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	14.62944	100.84631	14.59374			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	20.03171	99.94994	19.98213			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	20.03171	99.94994	19.98213			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	20.03171	99.94994	19.98213			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	20.03171	99.94994	19.98213			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	20.03171	99.94994	19.98213			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	20.19635	99.94850	20.14636			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	9.51066	99.94597	9.48713			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	9.51066	99.94597	9.48713			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	9.51066	99.94597	9.48713			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	9.51066	99.94597	9.48713			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	9.51066	99.94597	9.48713			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	9.56224	99.94556	9.53857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN262	On 26/03/2019	Spot Bond	110.57517	11.85138	110.57517	11.82260				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	41.35470	100.09271	41.25220				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	29.76677	100.59304	29.69427				0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	85.38243	99.85267	85.18950				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	39.79819	100.09928	39.69954				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	39.79819	100.09928	39.69954				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	10.78158	101.01926	10.75522				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	11.40793	100.09028	11.37965				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	14.11987	100.79299	14.08542				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	12.97170	100.10632	12.93955				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.63469	100.07520	9.61082				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.58254	100.07467	9.55880				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.63514	100.07203	9.61127				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	9.91127	100.58176	9.88713				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	11.47286	100.62464	11.44491				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	11.44493	100.62450	11.41705				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.61428	100.07182	9.59046				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN279	On 20/06/2015	Spot Bond	100.10367	23.22916	100.10367	23.17159			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.96813	100.32695	9.94337			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	20.28013	100.05044	20.22989			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	19.96393	99.94992	19.91451			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	15.69101	100.07255	15.65212			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.57329	100.08473	10.54709			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	10.57329	100.08473	10.54709			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.57329	100.08473	10.54709			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	10.57329	100.08473	10.54709			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.62578	100.79550	9.60230			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.28572	100.46527	9.26263			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	10.69729	99.93367	10.67082			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	10.69729	99.93367	10.67082			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	10.59414	99.93449	10.56792			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	10.47687	99.84728	10.45096			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	10.59414	99.93449	10.56792			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	10.55403	99.84633	10.52793			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.53592	100.08705	1.53211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN297	On 30/06/2017	Spot Bond	99.84728	10.47687	99.84728	10.45096				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	10.50284	99.84728	10.47687				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	10.55403	99.84633	10.52793				0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.71355	100.00000	5.69941				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.81893	100.00000	5.80452				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.53599	100.08579	1.53219				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.54093	100.00000	1.53711				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.54093	100.00000	1.53711				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.54093	100.00000	1.53711				0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	99.99986	100.00000	100.00000				0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	99.99986	100.00000	100.00000				0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	99.99986	100.00000	100.00000				0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	99.99986	100.00000	100.00000				0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	24.07675	100.00000	24.02376				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	24.07675	100.00000	24.02376				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.69108	35.42491	0.69046				0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	78.11052	156.72722	77.85682				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN46	On 07/03/2013	Spot Bond	100.26956	92.95686	100.26956	92.73287			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	92.91316	100.26726	92.68928			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	140.23987	100.00000	139.87405			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	120.98122	156.52494	120.56390			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	92.86945	100.26496	92.64569			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	84.76460	154.89181	84.46889			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	95.64913	100.90305	95.16447			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	95.64913	100.90305	95.16447			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	6.14212	164.96027	6.11912			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	84.58792	98.96405	84.40939			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	84.60541	98.95402	84.42686			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	92.91316	100.26726	92.68928			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	92.91316	100.26726	92.68928			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	14.38363	100.00000	14.34801			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	86.85956	102.57148	86.66648			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	8.11138	127.81539	8.08939			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00008	150.32167	0.00008				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00009	150.48996	0.00009				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	19.67276	80.28000	19.64102				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	19.72361	80.11138	19.69184				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	10.55842	101.51920	10.53192				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	10.55842	101.51920	10.53192				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	11.61422	100.07895	11.58544				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	11.03792	100.07296	11.01056				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	9.89596	100.07419	9.87144				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	77.88318	101.51807	77.66126				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	9.99980	100.07839	9.97502				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	8.43251	101.17107	8.41187				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	17.79604	112.14249	17.75232				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	85.59801	102.77374	85.41035				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	10.43927	104.83082	10.41512				0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	11.05891	123.34967	11.02975				0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	17.96791	109.68398	17.92480				0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07	On 23/03/2021	Spot Bond	116.79754	12.41117	116.79754	12.37967			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	99.45504	100.00000	99.18479			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	105.32575	5.86800	105.30890			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	29.36949	100.46415	29.29726			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.03316	100.49279	10.00875			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	21.45384	100.39083	21.40053			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	17.20818	100.94063	17.16614			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	90.08828	100.39538	89.86560			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	87.71366	100.24848	87.50286			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	87.38895	100.00000	87.19123			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	101.25137	96.77843	101.25137	96.51931			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	86.84793	101.22658	86.64991			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	39.75232	102.15380	39.65199			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	22.22526	102.26580	22.16912			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	56.83234	102.03232	56.68904			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	67.22983	105.76710	67.07490			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	15.81456	127.91650	15.77165			0.00	0	14,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On 07/02/2020	Spot Bond	116.63462	12.28158	116.63462	12.25096			479,951,461.30	4,115	65,504,115.00
DV23	On 27/02/2023	Spot Bond	119.62218	12.01080	119.62218	11.98023			504,327,110.88	4,216	104,504,216.00
E170	On 01/08/2020	Spot Bond	146.45461	15.24572	146.45461	15.20026		1,240,031,182,870.00		8,467,000	23,100,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	15.82321	104.01633	15.78263			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	23.38885	100.57434	23.33063			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	9.52666	100.62205	9.50294			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	3.87920	100.65378	3.86954			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.57879	100.68546	1.57486			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	11.10004	128.03785	11.06990			0.00	0	100,000,000.00
EL28	On 02/05/2028	Spot Bond	1.56000	118.73457	1.56000	118.70510			0.00	0	40,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.10755	104.49020	2.10221			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	13.95200	117.22671	13.91706			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	12.62858	117.96601	12.59627			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	11.04160	108.44717	11.01520			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	16.54650	100.61804	16.50619			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	63.80709	100.74391	63.65149			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	91.66672	100.55022	91.43583			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ183U	On 24/01/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	97.89523	100.00000	97.64677			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	35.82729	100.00000	35.73857			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	91.66280	100.00000	91.44507			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	36.19818	100.00000	36.07412			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	26.09804	124.62183	26.02296			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	23.57076	105.65441	23.51559			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	17.37547	106.40064	17.32999			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	11.85075	101.27791	11.82172			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	30.93462	100.72291	30.85919			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	30.36333	100.66122	30.28933			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00124	100.64003	0.00123			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	31.06640	100.73714	30.99065			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00123	100.71039	0.00122			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	61.40305	100.58516	61.21037			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	29.87969	100.60896	29.80691			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	16.73023	100.62801	16.68948			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	61.41594	100.58802	61.22322			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00124				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	19.74056	107.62781	19.69392				0.00	0	23,350,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	10.78950	115.04070	10.76258			1,035,875,240,056.80		9,004,424	507,739,424.00
ES23	On 25/01/2023	Spot Bond	123.79417	7.89565	123.79417	7.87501			25,403,554,037.36		205,208	260,205,208.00
ES26	On 02/04/2026	Spot Bond	101.89369	9.79377	101.89369	9.77164			739,340,614.64		7,256	44,901,256.00
ES33	On 15/09/2033	Spot Bond	8.54500	92.47265	8.51000	92.76293			331,618,846,125.00		38,808,525	611,097,525.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	16.67991	100.52379	16.63932				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	54.66556	101.23849	54.52870				0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	86.47547	100.14918	86.27077				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.27229	100.00000	12.24255				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.94244	100.00000	11.91351				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	62.07210	100.72700	61.87708				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	62.17944	100.75346	61.98405				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	62.52286	100.83807	62.32625				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	62.71597	100.88562	62.51866				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	33.37672	106.83968	33.29789				0.00	0	15,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05	On 21/12/2018	Spot Bond	102.29365	9.49869	102.29365	102.29365	9.47716			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	12.01495	100.22508	100.22508	11.98514			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	8.67890	100.22502	100.22502	8.65736			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	11.03853	101.16350	101.16350	11.01151			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01669	101.09860	101.09860	0.01665			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	12.13408	109.77327	109.77327	12.10495			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	9.44013	98.22086	98.22086	9.41713			0.00	0	6,000,000.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	52.83872	100.00000	100.00000	52.70968			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	73.92205	215.70757	215.70757	73.61935			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	69.43839	105.50847	105.50847	69.30458			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	3.84011	127.58470	127.58470	3.82904			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.42933	273.62971	273.62971	2.41785			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.41619	149.98730	149.98730	2.40877			0.00	0	50,000,000.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.01371	199.45863	199.45863	2.00607			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	22.54123	121.07209	121.07209	22.48235			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	27.78577	100.00000	100.00000	27.72360			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	27.78577	100.00000	100.00000	27.72360			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.57297	52.69690	52.69690	3.56883			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.41321	33.20196	3.41053				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.68094	31.98407	3.67815				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	40.25670	100.55103	40.16671				0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	96.65868	101.09338	96.16555				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	14.46651	100.83125	14.43121				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	43.81305	100.12935	43.70443				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	40.45427	100.07866	40.35402				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	14.11740	100.80714	14.08295				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	14.11740	100.80714	14.08295				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	10.45678	100.52930	10.43076				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	13.91005	100.79281	13.87610				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	11.40801	100.08975	11.37974				0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	84.38411	100.50743	84.00919				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	15.69117	100.15766	15.65226				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	10.05240	100.07580	10.02749				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	10.90752	100.08460	10.88048				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	41.84713	100.10209	41.74341				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC115	On 20/06/2017	Spot Bond	98.00000	9.65757	98.00000	9.63314			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.35759	100.00000	9.33345			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	15.53844	100.15523	15.49991			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	10.88621	100.08737	10.85923			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	12.86712	100.10732	12.83522			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	13.75309	100.11620	13.71901			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	10.43780	100.08283	10.41194			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	11.31574	102.36455	11.28712			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	14.99326	100.12857	14.95608			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	10.72979	100.08579	10.70320			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.17285	100.00000	7.15435			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	11.52163	100.10168	11.49307			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	13.52938	100.12161	13.49584			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	10.53329	100.09179	10.50717			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	11.16416	100.09811	11.13649			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	12.90925	100.11547	12.87725			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	12.05780	100.10701	12.02791			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	13.42427	100.12057	13.39100			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC133	On 20/09/2017	Spot Bond	100.12805	14.18096	100.12805	14.14580			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	12.87772	100.11516	12.84580			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	12.50982	100.11151	12.47881			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	11.32188	100.09968	11.29381			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	11.13262	100.09779	11.10503			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	13.69753	100.12327	13.66358			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	13.53989	100.12172	13.50632			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	13.10896	100.11745	13.07647			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	13.71855	100.12348	13.68454			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	11.79498	100.10439	11.76574			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.57534	100.09221	10.54913			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.06095	100.07700	9.03850			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	14.31757	100.12940	14.28207			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	29.64631	100.09221	29.57283			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	18.66204	100.10419	18.61579			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.13696	100.72629	13.10492			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	18.20432	100.09926	18.15920			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC150	On 20/09/2017	Spot Bond	100.08547	9.90233	100.08547	9.87779			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.42743	98.00000	1.42382			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	10.00749	100.08652	9.98269			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	9.17665	100.07817	9.15391			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	9.46062	100.08103	9.43718			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	12.24702	100.10890	12.21666			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	51.37381	100.20368	51.20956			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	35.75664	100.21459	35.66793			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	55.40671	100.20368	55.22958			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	35.67340	100.19795	35.58490			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.53636	100.07944	1.53255			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.62962	100.38297	0.62805			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	40.63480	100.57737	40.54395			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	32.89855	101.33365	32.81790			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	21.70902	100.08266	21.65522			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	16.90965	100.08218	16.86775			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	66.94030	101.28616	66.77628			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	9.85762	98.45245	9.83355			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC47	On 18/02/2013	Spot Bond	115.36525	90.55487	115.36525	90.29643				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	77.43360	101.29693	77.21244				0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	39.81096	100.06887	39.71231				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	10.31184	101.11641	10.28661				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	7.76252	115.36587	7.74333				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	12.08757	100.08387	12.05761				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	12.18018	100.08483	12.14999				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	5.94546	115.54905	5.93074				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	28.00216	113.64754	27.94398				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	5.45160	115.36587	5.43812				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	6.60929	117.71276	6.59268				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	9.16593	118.00209	9.14637				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.50096	101.27177	11.47279				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.70391	100.00000	18.65759				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	18.36802	100.20020	18.32246				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	16.72954	100.17418	16.68805				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC80	On 15/06/2016	Spot Bond	4.73000	107.39057	4.73000	107.35474			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	16.93312	100.17741	16.89113			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	10.89383	100.07144	10.86684			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	12.02582	100.08326	11.99602			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	31.48880	100.11237	31.41074			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	13.54853	100.09907	13.51495			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	13.15760	100.09502	13.12499			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	90.23959	100.06298	90.02913			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	90.24782	100.06521	90.03733			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	90.28259	100.06023	90.07203			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	90.36772	100.06131	90.15697			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	10.50082	100.08049	10.47480			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	15.91516	100.16123	15.87569			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	10.49039	100.08038	10.46440			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	23.48342	97.80179	23.42641			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	16.43435	100.16949	16.39359			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	14.55377	100.83728	14.51825			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	64.29735	99.94942	64.09670			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A2	On 02/08/2013	Spot Bond	101.49845	66.01110	101.49845	65.80234				0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	64.49010	99.46188	64.28971				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	65.54270	103.49133	65.33189				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	65.12184	97.69123	64.92260				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	64.31249	100.87998	64.11017				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	64.77453	101.02852	64.57049				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	65.34172	101.21079	65.13558				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	65.69762	101.32512	65.49015				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	16.80589	144.28965	16.75209				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	58.96477	100.90946	60.90012				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	30.06485	103.60434	29.98968				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	18.81325	101.69223	18.76596				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	12.35451	103.43851	14.00450				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	8.56523	102.25429	8.54359				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.33210	101.76484	8.31160				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	13.28281	100.00000	13.25761				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.52580	261.70847	2.51422				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond	273.38978	2.43120	273.38978	2.41971				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.56840	256.75899	2.55677				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	3.47674	123.65104	3.46765				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	8.28148	101.04016	8.26123				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	3.82467	123.78317	3.81388				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	10.92491	101.29456	10.89814				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	10.18617	101.45459	10.16062				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	65.01641	101.10626	64.81148				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	8.14406	100.92257	8.12416				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	57.96566	100.00005	57.82212				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	3.12685	98.38735	3.11942				0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	87.42785	101.21006	87.22670				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	90.01070	100.00000	89.80186				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	84.34747	100.42877	83.97128				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.89246	100.00000	0.89031				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.62424	104.97509	12.59160				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	81.27918	100.28475	80.92189				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	79.88359	100.19981	79.53873				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS72	On 09/11/2024	Spot Bond	100.80772	7.80930	100.80772	7.79025				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.71180	101.07593	16.67002				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.70098	100.44759	8.67935				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	39.82835	100.17395	39.72957				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.11582	100.76967	15.07813				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	29.70586	100.98200	29.63326				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	62.78553	100.85889	62.58805				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	12.18829	102.64440	14.54625				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	62.54787	100.85054	62.39520				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.54171	108.09035	2.53516				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	1.58441	101.11747	1.58053				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	55.65465	100.16642	55.51662				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	33.87193	107.16699	33.79173				0.00	0	1,400,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	25.06481	108.33117	25.00494				0.00	0	1,163,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	13.99293	107.16932	13.95980				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	12.06972	109.08100	12.04073				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	12.04883	117.62764	12.01825				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX19	On 15/11/2019	Spot Bond	108.91524	9.83227	108.91524	9.80868			0.00	0	2,400,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	9.96567	118.59653	9.94020			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	12.33452	109.40010	12.30532			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	11.12644	86.57971	11.10448			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	15.16883	100.55204	15.13108			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	14.59977	101.32185	14.56319			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	19.24015	101.40666	19.19191			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	13.46410	107.64302	13.43227			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	97.93121	100.00000	97.69117			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	102.23380	100.00000	101.96405			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	94.72287	100.00000	94.49127			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.79486	96.27780	100.79486	96.02250			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	89.42510	100.37860	89.20572			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126	92.45834	99.24126	92.22650			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	85.43665	98.75737	85.23960			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			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
GRB89	On 25/01/2013	Spot Bond	99.54346	97.60431	99.54346	97.34518			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	99.99939	100.00000	99.99932			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	99.74328	50.06432	99.74328	50.06431			0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	99.49715	50.12603	99.49715	99.72815			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	99.45694	96.07323	99.45694	95.82238			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	99.40089	95.08027	99.40089	94.83471			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221		20,300,000,000,000.00	203,000,000	203,000,000.00	
GRD184	On 17/04/2013	Spot Bond	100.00000	80.04386	100.00000	99.99993			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	99.99898	100.00000	99.99891			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	99.99871	100.00000	99.99864			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.17914	101.20169	7.16116			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	8.91490	101.57032	8.89252			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	1.71159	100.58455	1.70587			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	1.71071	100.59878	1.70499			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	1.70901	100.62628	1.70329			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.01437	100.00000	2.00918			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	1.70690	100.66039	1.70119			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	1.70397	100.70773	1.69827			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	28.83349	100.25900	28.76192			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	13.27858	101.08226	13.24611			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	101.25499	14.29774	101.25499	14.26194			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	10.71017	100.11004	10.68362			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	21.15707	101.64234	21.10506			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.68636	100.23736	8.66481			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	11.02994	99.99999	11.00262			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	16.08345	101.18024	16.04407			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.59419	100.20054	8.57286			0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.97196	99.72413	100.97196	99.44977			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	99.17259	101.50868	98.89981			0.00	0	0.00
HMS1B3	On 19/01/2013	Spot Bond	101.50868	99.17259	101.50868	98.89981			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B5	On 19/07/2013	Spot Bond	100.00000	70.31007	100.00000	70.17704			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	77.76497	100.00000	77.61743			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	65.44851	101.18125	65.24208			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	16.30697	101.21718	16.26703			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	18.76418	107.10005	18.71585			0.00	0	0.00
HMS1C2	On 19/01/2013	Spot Bond	101.59173	99.17192	101.59173	98.89892			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	65.49063	101.22625	65.28398			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	16.59817	101.28016	16.55750			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	16.97533	117.06290	16.92803			0.00	0	0.00
HMS1D2	On 19/01/2013	Spot Bond	101.69896	99.17105	101.69896	98.89778			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	65.56641	101.30724	65.35938			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	16.97218	101.36111	16.93056			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	17.87146	114.94363	17.82246			0.00	0	0.00
HMS1E2	On 19/01/2013	Spot Bond	102.07916	99.16798	102.07916	98.89370			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	65.66738	101.41519	65.45985			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	17.42870	101.46001	17.38593			0.00	0	0.00
HMS1F2	On 19/01/2013	Spot Bond	102.24978	99.16659	102.24978	98.89187			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1G2	On 19/01/2013	Spot Bond	102.77072	99.16238	102.77072	98.88629			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	12.55230	120.49879	12.52018		384,873,135.26		3,194	32,600,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.38869	278.97229	2.37726		0.00		0	96,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.38503	279.46415	2.37359		0.00		0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	12.59348	109.78196	12.56356		0.00		0	29,400,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	12.57008	110.08516	12.54015		0.00		0	0.00
I2025	On 31/01/2025	Spot Bond	1.00000	115.01652	0.99000	115.11294		130,000,000,000.00		130,000,000	290,000,000.00
I2038	On 31/01/2038	Spot Bond	1.70000	114.99121	1.67000	115.62990		963,985,000,000.00		567,050,000	277,685,000.00
I2050	On 31/12/2050	Spot Bond	1.89000	119.35906	1.87000	119.93991		484,475,040,000.00		256,336,000	145,768,000.00
IBC01	On 16/03/2015	Spot Bond	94.50000	23.73880	94.50000	23.69557		0.00		0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	26.21344	111.10415	26.14953		0.00		0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	92.61495	100.38955	92.39422		0.00		0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	20.74481	101.98179	20.69254		0.00		0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090	20.14148	100.56090	20.09136		0.00		0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	74.08650	99.93156	73.79264		0.00		0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	59.35056	100.23834	59.20327		0.00		0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	39.97819	100.38793	39.87885		0.00		0	8,000,000.00
IBL20	On 15/03/2014	Spot Bond	104.99431	45.53334	104.99431	45.42732		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL21	On 15/03/2016	Spot Bond	110.23108	17.32509	110.23108	17.28312			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	12.71637	114.54738	12.68460			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	41.89353	103.99743	41.79727			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	43.70216	101.06758	43.59527			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	29.63142	100.58995	29.55925			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	28.51240	111.22906	28.43812			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	15.07019	108.02289	15.03486			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	30.56525	100.81617	30.49067			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	11.53587	100.86946	11.50771			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	5.18439	123.12082	5.17089			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	3.40247	127.68743	3.39334			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	19.55711	99.85267	19.50875			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	9.00056	99.84531	8.97830			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	11.37958	108.72274	11.35248			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	20.36205	100.33316	20.31148			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	9.43280	100.11008	9.40942			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	9.84918	100.65809	9.82518			0.00	0	4,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL45	On 21/12/2018	Spot Bond	102.66026	8.94603	102.66026	8.92570			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	7.62771	99.50921	7.61071			0.00	0	196,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	83.23222	100.00000	83.05845			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00137	100.00000	0.00137			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	21.10725	100.89947	21.05993			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	21.10725	100.89947	21.05993			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	10.56261	101.97863	10.53898			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.00426	100.89947	7.98632			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	14.32918	100.90751	14.29340			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	14.11740	100.84756	14.08217			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	14.33527	99.83295	14.29982			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	19.16586	114.58662	19.11822			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	28.02646	99.86601	27.95714			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	28.02646	99.86601	27.95714			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	11.05939	100.72296	11.03241			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.91691	100.00000	7.89731			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	68.41886	101.81841	68.20188			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	63.11990	101.39919	62.92044			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN03E	On 13/08/2013	Spot Bond	101.19088	61.79396	101.19088	61.59905			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	26.47875	103.56174	26.41777			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	59.36337	100.41740	59.17737			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	62.60881	100.58388	62.45467			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	81.74439	101.41671	81.57441			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	16.07539	101.24311	16.03602			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	99.62049	50.09507	99.62049	50.09506			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	99.50873	98.39057	99.50873	98.12735			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND305	On 29/01/2013	Spot Bond	99.40818	96.58050	99.40818	96.32713			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	99.30784	94.83930	99.30784	94.59521			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	99.19658	93.16380	99.19658	92.92851			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	91.54928	99.09525	91.32230			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	89.99289	98.99412	89.77378			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	88.49208	98.88812	88.28043			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	87.04303	98.78695	86.83846			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	85.64350	98.68599	85.44564			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.37488	100,000.00000	0.37107			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND323	On 29/04/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516				0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957				0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469				0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051				0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702				0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	77.16702	100.00000	77.00422				0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211				0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067				0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992				0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983				0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	63.75829	100.00000	63.63733				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	62.91635	100.00000	62.79698				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	61.96773	100.00000	61.85016				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND340	On 01/10/2013	Spot Bond	100.00000	61.26567	100.00000	61.14943			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	60.45664	100.00000	60.34194			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	59.65829	100.00000	59.54510			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	58.87049	100.00000	58.75879			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	58.09309	100.00000	57.98287			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	57.32595	100.00000	57.21719			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	56.56895	100.00000	56.46162			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	55.82194	100.00000	55.71603			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	55.08479	100.00000	54.98029			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	54.35738	100.00000	54.25426			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	53.63958	100.00000	53.53781			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	52.93126	100.00000	52.83083			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	96.24966	100.81810	95.91863			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.70300	99.91189	100.70300	99.65133		805,624,000,000.00	8,000,000	4,000,000.00	
ING100	On 19/05/2013	Spot Bond	100.70818	87.44057	100.70818	87.03893			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	16.40991	101.98370	16.36856			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	16.15606	106.31357	16.11381			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	15.55890	104.39662	15.51886			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING130	On 16/02/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955				0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	8.79852	99.99991	8.77673				0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	94.67188	100.00000	94.44041				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	31.19562	100.36848	31.11813				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	10.25287	100.00021	10.22748				0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	90.43175	100.00000	90.21996				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.86230	6.50000	101.84440				0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	84.90437	101.36114	84.71056				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	83.00430	101.10456	82.81903				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	10.62551	100.08473	10.59918				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	26.55255	101.44140	26.48595				0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	92.66006	100.25042	92.43682				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	80.35951	100.25042	80.01096				0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	90.18935	100.08567	89.97798				0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	90.02249	100.07206	89.81202				0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	94.22277	100.37849	93.99161				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING174	On 28/05/2013	Spot Bond	100.38408	83.20352	100.38408	82.83746			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	59.15386	100.38408	58.96856			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	94.23165	100.37919	94.00047			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	15.11559	100.00000	15.07897			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	9.67398	100.00000	9.65054			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.96288	98.10051	100.96288	97.83502			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	78.00098	100.27920	77.68450			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	74.67245	100.08647	74.36369			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	79.49496	100.00000	79.26319			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	95.18273	100.90615	94.70285			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	65.00435	100.92542	64.84556			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	65.00435	100.92542	64.84556			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	54.11945	101.29332	65.95601			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	45.90170	100.00000	45.78803			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	28.54758	102.06095	28.47558			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	27.55220	101.68471	27.48444			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	60.97453	100.42003	60.82297			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	18.82151	101.24581	18.77438			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF02	On 13/04/2016	Spot Bond	101.27443	11.59924	101.27443	101.27443	11.57019			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	8.71641	101.29354	101.29354	8.69458			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	12.71098	107.00679	107.00679	12.68109			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	44.16280	105.51634	105.51634	44.05954			0.00	0	32,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	15.67218	100.55058	100.55058	15.63318			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	12.94399	111.16948	111.16948	12.91241			0.00	0	12,682,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	31.00197	100.64446	100.64446	30.92643			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	21.53398	100.00026	100.00026	21.48066			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	21.71501	106.83400	106.83400	21.66400			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	9.72396	100.08056	100.08056	9.69986			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	8.72714	100.38986	100.38986	8.70545			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	3.61117	117.02647	117.02647	3.60213			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	2.82955	129.51692	129.51692	2.82121			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	59.07656	100.38643	100.38643	58.88946			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	7.92707	99.81973	99.81973	7.90747			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	7.58221	101.53934	101.53934	7.55720			0.00	0	5,000,000.00
IV024	On 27/07/2022	Spot Bond	101.19270	9.38803	101.19270	101.19270	9.36505			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV025	On 12/09/2019	Spot Bond	100.25130	0.26020	100.25130	100.25130	0.25956			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	7.96734	99.94061	99.94061	7.94762			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	65.59553	100.95973	100.95973	65.42606			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	3.05399	92.45654	92.45654	3.04234			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.96837	95.34778	95.34778	2.95586			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	62.01208	100.52241	100.52241	61.85950			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	91.54729	103.46133	103.46133	91.33329			0.00	0	4,000,000.00
IV07	On 31/03/2013	Spot Bond	99.88087	88.58641	99.88087	99.88087	88.38528			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	15.22543	114.89453	114.89453	15.18729			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	11.48613	101.30356	101.30356	11.45798			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.79952	129.51692	129.51692	2.79127			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	97.33333	100.00000	100.00000	97.07447			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	93.83033	100.00000	100.00000	93.58974			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	92.17172	100.00000	100.00000	91.93955			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	90.57072	100.00000	100.00000	90.34653			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	70.50954	100.00000	100.00000	70.37577			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	65.97540	100.00000	100.00000	65.85022			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	99.59249	99.72789	99.59249	99.59249	99.45725			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA304	On 24/01/2013	Spot Bond	99.47998	97.86614	99.47998	97.60580		9,749,038,040,000.00	98,000,000	49,000,000.00	
IVA305	On 31/01/2013	Spot Bond	99.37949	96.07616	99.37949	95.82550		0.00	0	0.00	
IVA306	On 07/02/2013	Spot Bond	99.27921	94.35391	99.27921	94.11238		0.00	0	0.00	
IVA307	On 14/02/2013	Spot Bond	99.16760	92.69639	99.16760	92.46352		0.00	0	0.00	
IVA308	On 21/02/2013	Spot Bond	99.06633	91.09880	99.06633	90.87411		0.00	0	0.00	
IVA309	On 28/02/2013	Spot Bond	98.96527	89.55845	98.96527	89.34150		0.00	0	0.00	
IVA310	On 07/03/2013	Spot Bond	98.85919	88.07286	98.85919	87.86327		0.00	0	0.00	
IVA311	On 14/03/2013	Spot Bond	98.75808	86.63822	98.75808	86.43560		0.00	0	0.00	
IVA312	On 22/03/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677		0.00	0	0.00	
IVA313	On 28/03/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403		0.00	0	0.00	
IVA314	On 04/04/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721		0.00	0	0.00	
IVA315	On 11/04/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126		0.00	0	0.00	
IVA316	On 18/04/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432		0.00	0	0.00	
IVA317	On 10/05/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167		0.00	0	0.00	
IVA318	On 11/05/2013	Spot Bond	100.00000	76.04167	100.00000	75.88358		0.00	0	0.00	
IVA319	On 12/05/2013	Spot Bond	100.00000	75.88358	100.00000	75.72614		0.00	0	0.00	
IVA320	On 13/05/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA321	On 14/05/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	73.88664	100.00000	73.73737			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	62.67784	100.00000	62.55893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA339	On 26/09/2013	Spot Bond	100.00000	61.85016	100.00000	61.73282			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	61.03342	100.00000	60.91762			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	60.22745	100.00000	60.11319			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	59.43213	100.00000	59.31938			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	58.64732	100.00000	58.53605			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	57.87286	100.00000	57.76306			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	57.10864	100.00000	57.00029			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	56.35450	100.00000	56.24758			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	55.61032	100.00000	55.50482			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	54.87598	100.00000	54.77186			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	54.15132	100.00000	54.04859			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	53.43624	100.00000	53.33486			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	52.73060	100.00000	52.63056			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	79.20708	99.74330	78.98123			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.38674	100.81205	8.36628			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	44.73221	101.01716	44.62286			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	17.61984	101.02507	17.57676			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF002	On 01/08/2013	Spot Bond	100.81807	64.26816	100.81807	64.06609			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.68775	99.39299	100.68775	99.13517		4,027,510,000,000.00	40,000,000	10,000,000.00	
IVF004	On 09/05/2013	Spot Bond	100.65963	90.86114	100.65963	90.42802		0.00	0	0.00	
JDC01U	On 14/05/2013	Spot Bond	100.00000	79.83903	100.00000	79.67407		0.00	0	0.00	
JDC02U	On 14/11/2013	Spot Bond	100.00000	59.65299	100.00000	59.50848		0.00	0	0.00	
JDG01	On 30/10/2015	Spot Bond	101.04078	10.16213	101.04078	10.13728		0.00	0	0.00	
KCF01U	On 30/04/2013	Spot Bond	100.00000	97.40904	100.00000	96.92200		0.00	0	0.00	
KCF02U	On 30/04/2013	Spot Bond	100.00000	97.09468	100.00000	96.60920		0.00	0	0.00	
KSB004	On 01/02/2013	Spot Bond	105.05151	107.06946	105.05151	106.77567		0.00	0	0.00	
KSB005	On 28/02/2013	Spot Bond	104.62962	100.20366	104.62962	99.94859		0.00	0	0.00	
KSB007	On 31/08/2017	Spot Bond	102.42188	2.19325	102.42188	2.18824		0.00	0	0.00	
KSB008	On 01/11/2017	Spot Bond	101.21431	1.65814	101.21431	1.65408		0.00	0	0.00	
KSP003	On 01/02/2013	Spot Bond	100.00000	102.82079	100.00000	102.55162		0.00	0	0.00	
KSP004	On 01/04/2013	Spot Bond	100.00000	88.81113	100.00000	88.60975		0.00	0	0.00	
KW01	On 31/10/2027	Spot Bond	153.49881	11.20621	153.49881	11.17100		0.00	0	0.00	
LBK01	On 25/10/2013	Spot Bond	101.46222	64.57619	101.46222	64.41770		0.00	0	0.00	
LBK02	On 26/03/2015	Spot Bond	100.47188	19.90948	100.47188	19.85997		0.00	0	0.00	
LGL02	On 13/08/2017	Spot Bond	103.08494	12.64559	103.08494	12.61704		0.00	0	5,500,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL03	On 03/04/2018	Spot Bond	101.72477	1.37606	101.72477	1.37295				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	9.28533	100.30391	9.26227				10,030,391,000.00	100,000	50,000.00
LHL02	On 13/12/2015	Spot Bond	100.60223	19.84184	100.60223	19.79747				0.00	0	10,000,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	3.79078	100.33330	3.78136				0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	97.07447	100.00000	96.81698				0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	65.97540	100.00000	65.85022				0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	99.71780	50.07071	99.71780	50.07070				0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	64.07033	100.80210	63.86891				0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	99.74586	50.06368	99.74586	50.06366				0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	87.23639	98.89515	87.03068				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	54.26142	101.14527	54.12273				0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	99.30996	93.39324	99.30996	93.15652				0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	88.06221	98.95948	87.85245				0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	81.17421	98.43044	80.99691				0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369				29,900,000,000,000.00	299,000,000	299,000,000.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317				33,600,000,000,000.00	336,000,000	267,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBC17	On 06/02/2013	Spot Bond	99.38845	94.59106	99.38845	94.34805			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	91.09030	99.17027	90.86541			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	82.88966	101.29323	82.70561			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	36.99191	101.31233	36.89923			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	84.11741	100.54173	83.74356			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	41.52603	100.58073	41.42491			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	26.04780	101.30733	25.98255			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	18.44356	101.17095	21.51190			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	14.84026	99.84625	14.80315			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	8.11480	99.84060	8.09450			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	56.52651	100.25866	56.38463			0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	103.40864	100.00000	103.13651			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.07042	103.25796	101.07042	102.98270			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	45.07377	101.08567	44.96352			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	45.47865	100.00000	45.36848			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	97.83009	100.00000	97.58490			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	43.20852	100.00000	43.10384			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	37.72047	100.00000	37.62706			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP22U	On 09/09/2014	Spot Bond	100.00000	23.04345	100.00000	22.98639				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	22.72958	100.00000	22.67451				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	5.84910	100.00000	5.83462				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	14.28004	100.00000	14.24468				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	10.63942	109.95029	10.61383				0.00	0	49,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	28.86934	100.21678	28.79771				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	55.64944	100.18427	55.51141				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	22.75555	100.20050	22.69910				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	30.81173	101.34831	30.74240				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	30.85860	101.35889	30.78917				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	12.66987	101.41174	12.64135				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	7.40476	103.44664	7.38772				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.09816	103.61067	7.08181				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	14.93690	101.86568	14.90314				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	9.78668	104.35890	9.76400				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	9.85862	104.67108	9.83572				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	27.29934	106.18586	27.23554				0.00	0	91,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A1	On 20/12/2015	Spot Bond	100.06286	15.15605	100.06286	15.11850			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.40138	100.06556	7.38303			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	10.14657	110.15502	10.11918			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	20.00799	107.16233	19.96063			0.00	0	25,400,000.00
MIIL01	On 31/05/2015	Spot Bond	100.44922	21.49013	100.44922	21.43670			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	104.78971	11.65108	104.78971	11.62414			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	83.24157	100.42970	82.86867			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	11.33771	104.79935	11.31149			0.00	0	6,800,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	33.69129	110.61908	33.60945			0.00	0	1,900,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	18.73410	110.59153	18.68860			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	10.37472	115.34633	10.34865			0.00	0	4,100,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	57.47906	102.81634	57.34821			0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	99.67668	50.08096	99.67668	99.72766			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	85.43459	98.77372	85.23752			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	81.70195	98.48888	81.52223			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	78.49462	100.00000	100.00000			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.74404	100.00000	6.72771			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.11539	100.00000	0.11511			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A205	On 14/08/2020	Spot Bond	100.00000	7.06413	100.00000	7.04701				0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	7.15142	100.00000	7.13410				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.57188	100.89771	6.55583				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.65855	100.61875	6.64234				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.77364	100.62967	6.75714				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.83118	100.63509	6.81453				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.90022	100.64159	6.88341				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	7.07279	100.65787	7.05555				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	7.18780	100.66881	7.17027				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	7.31428	100.68074	7.29646				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	7.42926	100.69157	7.41115				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	7.48674	100.69687	7.46850				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	8.17605	100.76218	8.15611				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	8.97931	100.83813	8.95739				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.11539	100.00000	0.11511				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.11539	100.00000	0.11511				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	9.13276	103.67668	9.11171				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK10B	On 21/04/2014	Spot Bond	101.36748	43.54211	101.36748	44.93188		8,920,338,240,000.00	88,000,000	22,000,000.00	
NBK11B	On 27/10/2014	Spot Bond	100.92433	30.99881	100.92433	30.92310		0.00	0	0.00	
NBK12B	On 20/02/2015	Spot Bond	100.76441	21.22771	100.76441	21.17592		0.00	0	11,000,000.00	
NBK13B	On 21/02/2017	Spot Bond	100.97362	9.58798	100.97362	9.56455		40,389,448,000.00	400,000	262,500.00	
NBK14B	On 27/08/2015	Spot Bond	100.60434	15.87045	100.60434	15.83180		0.00	0	0.00	
NBK15B	On 27/08/2017	Spot Bond	100.47967	8.72984	100.47967	8.70860		0.00	0	125,000,000.00	
NBK2A	On 15/09/2015	Spot Bond	112.76469	21.07572	112.76469	21.02371		0.00	0	10,400,000.00	
NBK2B	On 15/09/2015	Spot Bond	100.61353	16.39531	100.61353	16.35449		0.00	0	0.00	
NBK3A	On 09/09/2019	Spot Bond	122.79495	13.20386	122.79495	13.16898		0.00	0	4,900,000.00	
NBK4	On 28/10/2024	Spot Bond	32.99078	3.47761	32.99078	3.47489		0.00	0	0.00	
NBK5B	On 19/04/2013	Spot Bond	101.43082	98.37314	101.43082	97.84255		0.00	0	0.00	
NBK6A	On 19/04/2015	Spot Bond	108.29303	23.97433	108.29303	23.91740		0.00	0	9,400,000.00	
NBK6B	On 19/04/2015	Spot Bond	101.23516	21.92021	101.23516	21.86653		0.00	0	0.00	
NBK7B	On 19/04/2020	Spot Bond	101.30698	7.24523	101.30698	7.22747		0.00	0	0.00	
NBK8A	On 24/03/2014	Spot Bond	104.56520	44.40129	104.56520	44.29823		0.00	0	0.00	
NBK8B	On 24/03/2014	Spot Bond	100.00004	39.08611	100.00004	38.98932		440,000,176,000.00	4,400,000	21,100,000.00	
NBK9A	On 23/03/2016	Spot Bond	109.74955	16.91207	109.74955	16.87125		0.00	0	6,600,000.00	
NBK9B	On 23/03/2016	Spot Bond	100.00006	12.22851	100.00006	12.19822		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11	On 31/03/2013	Spot Bond	119.17407	98.56627	119.17407	98.28758			0.00	0	14,661,500.00
NCLN17	On 24/01/2013	Spot Bond	100.94176	97.83547	100.94176	97.57147			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	94.18047	100.33399	93.95342			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	32.67596	100.00000	32.61396			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	41.27312	100.00000	41.19482			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	31.16089	100.00000	31.10177			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	29.54725	100.00000	29.49119			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	22.05998	100.55018	22.00627			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	92.68732	100.22266	92.46673			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	89.98876	99.94761	89.78150			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	89.72255	99.94811	89.51638			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	89.72255	99.94811	89.51638			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	89.72255	99.94811	89.51638			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	20.69327	99.86407	20.64209			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	19.62591	101.50309	19.57665			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	19.23580	101.36582	19.18758			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	21.69165	100.40506	21.63774			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN61	On 30/11/2015	Spot Bond	80.20911	18.43340	80.20911	18.40368			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	16.22921	100.38119	16.18888			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	13.46092	100.00000	13.43539			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	12.61713	101.10639	12.58625			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	13.18124	101.21257	13.14897			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	14.19335	101.03995	14.15865			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	12.27759	101.41775	12.24679			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	101.74736	100.00000	101.47961			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	14.94146	76.11506	14.91831			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	59.21017	100.41337	59.02053			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	39.91459	100.10537	39.81565			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	39.84276	100.10374	39.74401			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	19.53374	99.82783	19.48544			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.54984	100.74066	9.52655			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.59289	100.07228	8.57160			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	15.32577	100.06803	15.28780			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	8.22337	101.43571	8.20274			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	21.40989	110.75661	21.35783			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED6	On 20/09/2013	Spot Bond	105.36061	63.55325	105.36061	63.40483				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	49.15780	106.42411	49.04395				0.00	0	3,800,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	7.76033	101.17472	7.74091				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	14.91416	119.90407	14.87551				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	10.88156	108.97397	10.85310				0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955				0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	86.82865	98.87170	86.62491				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	18.20374	100.47393	18.15847				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	4.89739	156.96491	4.88083				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	12.62315	115.40836	12.59195				0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	86.62890	98.83767	86.42616				0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	71.68842	97.39714	71.55155				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	55.78525	100.19307	55.64687				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	10.65660	114.59979	10.62746				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	13.01932	100.55569	12.98761				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	41.94807	100.53494	41.84596				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	85.53254	100.49411	85.14568				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A15	On 22/05/2015	Spot Bond	100.52625	21.12344	100.52625	21.07203			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	10.65896	116.99821	10.62929			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	42.19848	100.56446	42.09574			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	85.67780	100.52540	85.29018			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	21.30600	100.54276	21.25414			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	11.07520	114.44931	11.04496			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	42.49302	100.59918	42.38953			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	85.87144	100.56709	85.48283			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	21.64222	100.57314	21.58952			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	85.89969	100.57316	85.51091			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	86.06393	100.58790	85.67436			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	86.26273	100.65124	85.87206			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	86.52487	100.70756	86.13284			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	9.62962	100.72887	9.60613			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	14.48857	100.67612	14.45326			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	61.00062	134.34526	60.81518			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	41.80426	108.59837	41.70421			0.00	0	31,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	11.38324	125.30314	11.35286			0.00	0	7,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01U	On 31/03/2013	Spot Bond	100.00000	88.33998	100.00000	88.13920				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	11.31787	134.80590	11.28569				0.00	0	4,500,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.31327	171.14853	4.29776				0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	10.35727	135.14144	10.32793				0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	98.91162	101.23304	98.37626				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	44.22553	101.21485	44.11723				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	44.13155	101.18197	44.02351				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	11.36210	101.47481	11.33421				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	22.59851	100.95122	22.54330				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	63.90346	100.91565	65.27740				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	15.87263	101.05067	17.41443				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.99753	100.00000	15.95878				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.04195	100.00000	16.00308				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	16.06859	100.00000	16.02966				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.70817	100.00000	16.66769				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.41882	100.00000	17.37662				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	21.86035	100.00000	21.80739				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond	108.19161	18.30159	108.19161	18.25816			0.00	0	102,100,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.24091	100.00000	4.23064			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	14.96428	104.37000	14.93500			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	21.37360	100.00000	21.32067			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.14646	100.00000	6.13124			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	78.66292	100.19068	78.33054			0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	99.51117	97.60506	99.51117	97.34602			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	94.71417	100.38733	94.48122			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	70.07421	100.00000	69.94126			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	90.98342	100.47782	90.75611			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	40.06217	100.10564	39.96287			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	35.26608	100.09773	35.17566			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	77.73959	100.09376	77.41409			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	77.85208	100.09863	77.52610			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	58.59863	100.10500	58.41145			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	40.18488	100.10840	40.08528			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	35.26476	100.10173	35.17435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B4D	On 15/06/2013	Spot Bond	100.10673	78.03958	100.10673	77.71278				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	58.67207	100.10663	58.48465				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	40.45916	100.11457	40.35887				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	35.26318	100.10653	35.17277				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	78.37704	100.12130	78.04880				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	40.76229	100.12138	40.66124				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	35.26134	100.11212	35.17093				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	78.67700	100.13423	78.34747				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	42.86838	100.68448	42.76389				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	34.89308	116.98567	34.80343				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	28.70516	91.25497	28.64561				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.84054	40.60007	0.83968				0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.34000	124.55643	5.31000	124.62107			98,257,025,851,380.00	400,192,107	9,527,571,557.00	
R158	On 15/09/2015	Spot Bond	124.15418	21.88556	124.15418	21.82661				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	14.67315	86.87026	14.64394				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	16.73253	130.95502	16.68552				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159P	On 15/09/2016	Spot Bond	82.70497	7.93802	82.70497	7.92286			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	70.70613	107.05466	70.54158			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.15000	129.98108	7.09000	130.58534		58,992,130,268,500.00	250,647,590	9,587,749,582.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.75984	38.29047	0.75911			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.69914	36.16829	0.69850			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	217.11257	155.05512	217.07305	154.39429		92,055,729,680,000.00	424,000,000	1,063,782,800.00	
R197	On 07/12/2023	Spot Bond	0.92000	285.87964	0.92000	285.81372		37,714,480,000.00	40,994,000	136,586,000.00	
R201	On 21/12/2014	Spot Bond	5.07000	107.29925	5.05000	107.32246		460,901,319,060.00	90,907,558	518,772,190.00	
R202	On 07/12/2033	Spot Bond	1.54000	219.86393	1.58000	218.42576		202,004,880,000.00	131,172,000	1,026,152,000.00	
R2023	On 28/02/2023	Spot Bond	6.66000	110.87506	6.60500	111.27655		12,134,576,683,260.00	822,008,511	1,862,977,511.00	
R203	On 15/09/2017	Spot Bond	5.72000	113.01323	5.66000	113.25348		21,887,843,308,760.00	826,546,033	6,139,360,935.00	
R204	On 21/12/2018	Spot Bond	5.96000	110.62832	5.91000	110.87257		12,177,987,587,680.00	043,286,508	4,453,795,296.00	
R2048	On 28/02/2048	Spot Bond	108.88836	11.19314	108.88836	11.16629		138,250,106,274,000.00	269,650,000	3,359,250,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	37.97641	100.00000	37.88236			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.09500	102.33035	5.07500	102.33573		5,439,931,500,000.00	067,700,000	1,347,616,808.00	
R207	On 15/01/2020	Spot Bond	6.21000	105.85001	6.15000	106.18120		24,232,444,227,720.00	902,164,932	5,376,171,935.00	
R208	On 31/03/2021	Spot Bond	6.35000	104.51719	6.29000	104.88532		39,541,919,277,700.00	227,073,902	0,565,317,411.00	
R209	On 31/03/2036	Spot Bond	7.94500	84.00454	7.91000	84.30462		17,745,993,242,495.00	233,605,191	7,715,573,265.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Spot Bond	1.36000	165.77497	1.36000	165.73475			17,913,920,000.00	13,172,000	144,624,000.00
R211	On 31/01/2017	Spot Bond	0.08000	113.80577	-0.08000	113.78241			0.00	0	1,033,584,000.00
R212	On 31/01/2022	Spot Bond	0.85000	133.73048	0.83000	133.91498			814,847,121,200.00	958,643,672	1,673,797,128.00
R213	On 28/02/2031	Spot Bond	7.68500	96.01633	7.63000	96.50589			12,038,929,687,485.00	566,549,081	5,108,361,614.00
R214	On 28/02/2041	Spot Bond	84.68795	10.04620	84.68795	10.02664			125,099,528,652,908.00	477,182,157	6,561,853,619.00
R223C	On 15/03/2013	Spot Bond	98.99493	86.40750	98.99493	86.20547			0.00	0	0.00
R224C	On 15/09/2013	Spot Bond	96.64575	59.41958	96.64575	59.29031			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	94.28171	40.81170	94.28171	40.72471			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.87036	28.50469	91.87036	28.44522			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	88.83566	20.43467	88.83566	20.39321			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	86.87026	14.67315	86.87026	14.64394			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749	10.69298	84.86749	10.67210			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	7.93802	82.70497	7.92286			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	70.55879	97.62766	70.42587			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	48.53338	95.17874	48.42969			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	33.64988	92.80992	33.57947			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	23.66391	90.60553	23.61538			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R327C	On 21/06/2015	Spot Bond	87.76872	17.08069	87.76872	17.04658			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	12.35172	85.82547	12.32751			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	9.09282	83.71772	9.07537			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	6.83193	81.42381	6.81912			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.50063	77.48625	5.49075			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.31157	75.13464	4.30402			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.52650	72.16183	3.52054			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.83210	70.13136	2.82743			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.30265	68.17127	2.29894			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.89881	66.23386	1.89583			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.70454	63.06100	1.70197			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.44640	61.24492	1.44428			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.27627	59.05342	1.27446			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.10469	57.39997	1.10316			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	0.96480	55.80907	0.96349			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.84980	54.27807	0.84868			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.75121	52.85822	0.75024			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.66866	51.49553	0.66782			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond	44.45722	1.01737	44.45722	1.01624	0.00	0	0.00	0	0.00	
R346C	On 21/12/2024	Spot Bond	43.11572	0.94911	43.11572	0.94810	0.00	0	0.00	0	0.00	
R347C	On 21/06/2025	Spot Bond	41.83089	0.89071	41.83089	0.88979	0.00	0	0.00	0	0.00	
R348C	On 21/12/2025	Spot Bond	40.60007	0.84054	40.60007	0.83968	0.00	0	0.00	0	0.00	
R349C	On 21/06/2026	Spot Bond	39.42073	0.79727	39.42073	0.79648	0.00	0	0.00	0	0.00	
R350C	On 21/12/2026	Spot Bond	38.29047	0.75984	38.29047	0.75911	0.00	0	0.00	0	0.00	
R351C	On 21/06/2027	Spot Bond	37.20704	0.72737	37.20704	0.72669	0.00	0	0.00	0	0.00	
R352C	On 21/12/2027	Spot Bond	36.16829	0.69914	36.16829	0.69850	0.00	0	0.00	0	0.00	
RCSB01	On 16/03/2014	Spot Bond	100.16140	42.49720	100.16140	42.39180	0.00	0	0.00	0	0.00	
RCSB02	On 15/07/2013	Spot Bond	101.36584	76.73030	101.36584	76.51498	0.00	0	0.00	0	0.00	
RCSB03	On 15/07/2016	Spot Bond	101.68455	13.47173	101.68455	13.43787	0.00	0	0.00	0	0.00	
RCSB04	On 25/05/2015	Spot Bond	100.60342	22.72920	100.60342	22.67384	0.00	0	0.00	0	0.00	
RCSB2U	On 24/07/2017	Spot Bond	100.00000	1.76682	100.00000	1.76254	0.00	0	0.00	0	0.00	
RCSC08	On 08/03/2013	Spot Bond	100.25681	93.52374	100.25681	93.29896	0.00	0	0.00	0	0.00	
RCSC09	On 06/06/2013	Spot Bond	100.32689	81.12993	100.32689	80.77630	0.00	0	43,000,000.00	0	0.00	
RCSC10	On 06/06/2013	Spot Bond	100.32010	81.13111	100.32010	80.77749	0.00	0	0.00	0	0.00	
RCSC11	On 06/09/2013	Spot Bond	100.32441	60.40576	100.32441	60.21243	0.00	0	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB01	On 30/03/2015	Spot Bond	101.54349	19.45537	101.54349	19.40653			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	81.80066	100.00000	81.68176			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	87.92394	100.26310	87.71209			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	30.53852	101.21857	30.46373			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	105.38310	5.87500	105.36621			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	16.56177	100.60466	16.52144			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	55.26746	101.28378	55.12904			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	9.40905	100.77784	9.38609			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	92.60004	100.58027	92.36436			0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	41.34185	100.38116	41.23913			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP001	On 28/02/2013	Spot Bond	100.60804	97.60626	100.60804	97.36632			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	98.18304	100.65009	97.94159			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	32.35960	102.09902	32.27975			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	13.18454	99.79665	13.15195			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	13.83955	101.65073	13.80553			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	17.75647	101.46985	17.71290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP008	On 30/04/2016	Spot Bond	101.46985	17.75647	101.46985	17.71290			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	76.56566	101.38750	65.98396			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	60.79590	100.62446	60.60507			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	59.87620	100.24328	59.68471			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	55.12807	101.50905	54.98972			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	13.97840	99.91990	13.94381			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	12.18982	99.90988	12.15965			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	77.07445	100.25061	76.74861			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	9.34206	100.36848	9.31885			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	42.50872	100.51732	42.40297			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	37.17279	100.00000	37.08274			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	30.81591	100.62598	30.74084			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	99.91554	5.25000	99.90148			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.66325	100.00000	0.66161			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.59783	100.00000	3.58892			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	17.33915	101.48404	17.29987			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW21	On 21/04/2021	Spot Bond	115.23085	10.80397	115.23085	10.77700			0.00	0	5,200,000.00
SA062U	On 18/01/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	104.86804	9.51777	104.86804	9.49909			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	13.54504	114.56238	13.51120			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	11.93807	100.56539	11.90900			0.00	0	2,170,000.00
SBK14	On 01/12/2017	Spot Bond	107.95466	11.33514	107.95466	11.30829			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	6.89921	101.20234	6.88231			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.82346	100.11990	7.80407			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	8.69687	101.08312	8.67583			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	7.29593	101.24095	7.27806			0.00	0	3,000,000.00
SBK19	On 24/10/2019	Spot Bond	101.21627	7.30619	101.21627	7.28830			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	22.21172	107.37565	22.15905			0.00	0	74,900,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	87.57062	102.36256	87.37232			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	11.14976	105.03639	11.12393			0.00	0	6,800,000.00
SBK11	On 09/04/2014	Spot Bond	132.16219	40.79682	132.16219	40.67491			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.56493	47.72638	162.56493	47.56979			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	78.35737	155.18315	78.10477			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	22.73842	120.12124	22.67940			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On 15/09/2015	Spot Bond	120.50039	22.65941	120.50039	22.60044			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	22.61997	120.69056	22.56103			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	83.69222	143.06048	83.42915			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	12.08392	106.46393	12.05545			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	22.70171	120.29708	22.64272			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	22.68196	120.39190	22.62299			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	73.93341	215.59863	73.63077			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	88.33998	100.00000	88.13920			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.45605	100.10760	8.43509			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	42.32165	99.06612	42.21773			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	29.23977	100.00010	29.16736			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	10.55837	99.81852	10.53226			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	79.82135	99.79990	79.59234			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	64.38354	100.00000	64.22758			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	12.25380	109.84578	12.22420			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	43.43923	100.78863	43.33326			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	12.27392	100.87410	13.78326			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS16	On 22/09/2018	Spot Bond	99.99987	7.63509	99.99987	7.61618			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.21960	100.00000	1.21688			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.20810	99.99997	8.18778			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	9.59734	113.08735	9.57373			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	10.68332	109.22356	10.65764		45,972,196,404,000.00	420,900,000	220,900,000.00	
SBS21	On 15/05/2026	Spot Bond	100.77436	8.40006	100.77436	8.37957			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	21.20256	100.47821	21.15098			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	9.71049	100.50480	9.68686			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	8.00335	100.51996	7.98387			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	9.79856	106.95022	9.77540			0.00	0	2,100,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	8.98993	102.76906	8.96936			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	9.56674	104.14309	9.54462			0.00	0	103,000.00
SBS7	On 26/03/2013	Spot Bond	103.79928	92.79622	103.79928	92.57614			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	13.10952	120.54819	13.07539			0.00	0	2,000,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	78.07177	120.15971	77.89064			0.00	0	1,000,000.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.43679	272.67152	2.42530			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	5.18439	123.12082	5.17089			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	9.68552	114.44000	9.65848			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM220	On 20/01/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.80896	100.00000	3.79953			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.21275	82.63494	0.21227			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	5.24387	120.42805	5.21600			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.86230	6.50000	101.84440			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	11.54273	100.12305	11.51412			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	73.71176	99.88484	73.42064			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	20.24904	99.87542	20.19895			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	9.90807	100.24421	9.88348		3,007,326,300,000.00	30,000,000	15,000,000.00	
SHS05	On 29/06/2017	Spot Bond	103.11523	11.10209	103.11523	11.07675			0.00	0	95,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	1.55773	100.24161	1.55386			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	105.71322	68.41085	105.71322	68.25326			0.00	0	1,000,000.00
SLI2	On 15/08/2016	Spot Bond	112.32955	16.21554	112.32955	16.17631			0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	75.36578	101.56711	75.22150			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	105.65786	12.18607	105.65786	12.15754			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	29.44108	100.80059	29.36925			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2		On 21/08/2016	Spot Bond	100.58343	11.09393	100.58343	11.06691		0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	100.81342	16.26791	100.81342	16.22822		0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	100.58796	8.95337	100.58796	8.93156		0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	107.52630	14.05327	107.52630	14.02009		0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	101.25454	21.60740	101.25454	21.55447		0.00	0	0.00
SSN001		On 01/03/2017	Spot Bond	100.41357	10.26925	100.41357	10.24372		0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	99.94314	9.87165	99.94314	9.84722		0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	101.14726	9.21665	101.14726	9.19410		0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	94.17275	9.17727	94.17275	9.15783		0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	93.82087	9.20787	93.82087	9.18844		0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	104.67610	26.94774	104.67610	26.88549		0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	101.56575	7.45086	101.56575	7.43397		0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	100.11486	9.78189	100.11486	9.75764		0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	107.35953	11.97274	107.35953	11.94434		0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	121.64737	22.42346	121.64737	22.36467		0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	105.50721	2.85610	105.50721	2.84873		0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	100.00000	9.85455	100.00000	7.52711		0.00	0	0.00
SYN867		On 19/01/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN869	On 19/01/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599	0.00	0	0.00			
SYN870	On 20/01/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865	0.00	0	0.00			
SYN872	On 13/02/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959	0.00	0	0.00			
SYN873	On 14/02/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506	0.00	0	0.00			
SYN874	On 16/02/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955	0.00	0	0.00			
SYN875	On 16/02/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955	0.00	0	0.00			
SYN876	On 20/02/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244	0.00	0	0.00			
SYN878	On 21/02/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602	0.00	0	0.00			
SYN880	On 23/02/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653	0.00	0	0.00			
SYN881	On 23/02/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653	0.00	0	0.00			
SYN882	On 27/02/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078	0.00	0	0.00			
SYN887	On 17/02/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854	0.00	0	0.00			
SYN911	On 19/07/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577	0.00	0	0.00			
SYN913	On 19/07/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577	0.00	0	0.00			
SYN923	On 21/08/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080	0.00	0	0.00			
SYN924	On 22/08/2013	Spot Bond	100.00000	66.10080	100.00000	65.97540	0.00	0	0.00			
SYN925	On 23/08/2013	Spot Bond	100.00000	65.97540	100.00000	65.85022	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN928	On 19/07/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	99.68672	50.07845	99.68672	50.07844			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	99.60062	98.65397	99.60062	98.38910			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	99.38728	94.83538	99.38728	94.59112			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	99.60314	98.65394	99.60314	98.38906			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	93.15795	99.28767	92.92248			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	92.69010	99.25974	92.45704			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	91.76931	99.20138	91.54099			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	91.76925	99.20211	91.54094			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	91.54212	99.18693	91.31496			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	99.50500	96.83223	99.50500	96.57729			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	90.86766	99.14341	90.64393			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	90.20370	99.09929	89.98333			0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	89.98521	99.07862	89.76594			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	89.33478	99.03521	89.11876			0.00	0	0.00
SYN966	On 21/01/2013	Spot Bond	98.12653	98.67363	98.12653	98.41257			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	85.83024	98.78368	85.63133			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN968	On 23/01/2013	Spot Bond	99.57277	98.12617	99.57277	97.86420			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	20.91376	119.55998	20.85997			0.00	0	12,900,000.00
SZ25	On 30/09/2025	Spot Bond	111.67266	10.48757	111.67266	10.46204			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	37.27786	100.00000	37.19444			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	29.81747	100.00000	29.74523			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	44.61337	104.23307	44.51009			0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	99.58856	98.38930	99.58856	98.12588			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	99.37012	94.59200	99.37012	94.34903			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	86.62545	98.86706	86.42267			0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	99.29473	0.00000	99.29473	0.00000			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.66418	98.69778	100.66418	98.44444			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	83.10310	101.16928	82.91751			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	98.91332	101.07247	98.37879			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	16.77791	100.91059	16.73693			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	16.07389	110.02135	16.03564			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS90	On 05/03/2013	Spot Bond	100.30600	93.48364	100.30600	93.25723			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	42.20119	100.55190	42.09844			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	62.74137	100.62855	62.58852		1,006,285,500,000.00	10,000,000	5,000,000.00	
TH10A1	On 18/10/2038	Spot Bond	101.17076	6.31959	101.17076	6.30412			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	6.51396	101.20716	6.49801			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	7.53616	103.42947	7.51910			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	1.73906	100.80622	1.73364			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	1.73706	100.83814	1.73164			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.50304	100.90574	2.48888			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	0.00000	100.17362	0.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	0.00000	100.18041	0.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.54165	100.00000	2.51238			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	6.93137	101.28535	6.91439			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	1.73347	100.89554	1.72807			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	7.82229	101.45249	7.80309			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	1.72689	101.00134	1.72149			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	11.47137	102.14068	11.44304			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	1.69963	101.44362	1.69431			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH9A10	On 18/07/2016	Spot Bond	101.20953	10.42075	101.20953	10.39524			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.73566	101.06155	5.72163			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.17373	101.14347	6.15862			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.20350	105.45079	6.18774			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.04774	101.30716	7.03048			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	7.43529	101.37985	7.41706			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	11.50952	102.14790	11.48110			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	10.15675	101.15653	10.13189			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	12.54406	101.18212	12.51335			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	10.37525	101.20040	10.34985			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	6.31888	101.18212	6.30341			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	6.41607	101.20040	6.40036			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	6.46464	101.20953	6.44882			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	10.22960	101.17116	10.20455			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	10.37525	101.20040	10.34985			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	10.87538	101.30089	10.84873			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	6.94995	101.30089	6.93292			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B3	On 18/07/2016	Spot Bond	101.30089	10.87538	101.30089	10.84873			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	11.60132	101.44699	11.57285			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	7.91794	101.48350	7.89851			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	11.55600	101.43786	11.52765			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	15.15954	102.16719	15.12210			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	11.75531	102.21271	11.72626			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	15.29380	102.19450	15.25603			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	56.52118	99.87885	56.38137			0.00	0	25,000,000.00
TL15	On 29/04/2015	Spot Bond	111.48563	24.75296	111.48563	24.69277			0.00	0	2,500,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	11.67610	102.36770	11.65363			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	10.95134	111.51511	10.92456			0.00	0	995,700,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	11.99430	120.69176	11.96304			362,678,738.80	3,005	277,531,005.00
TN23	On 06/11/2023	Spot Bond	122.92168	10.60552	122.92168	10.57748			383,761,484.96	3,122	85,003,122.00
TN25	On 19/08/2025	Spot Bond	112.54971	12.14741	112.54971	12.11797			0.00	0	149,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	9.76444	105.64973	9.74159			0.00	0	9,600,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	7.33648	100.66243	7.31860			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.50874	100.67816	7.49044			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.72689	100.69808	7.70805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.74984	100.70018	7.73095				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	8.82792	100.79857	8.80638				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	15.00435	101.00182	14.96767				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	18.85271	101.21676	18.80552				0.00	0	3,000,000.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	8.49337	101.26720	8.47209				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.40537	101.29746	7.38681				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.59925	10.00000	99.57259				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.60921	9.75000	99.58321				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.62010	100.00000	9.59529				0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974				0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653				0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	65.97540	100.00000	65.85022				0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216				0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	88.07902	98.80121	87.86952				0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	77.70462	97.87620	77.54305				0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	69.29647	99.82860	69.16539				0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	99.36331	94.34939	99.36331	94.10768				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP136	On 30/05/2013	Spot Bond	97.76060	73.58883	97.76060	73.44407			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	12.67841	120.75743	12.64536			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	44.23857	101.23503	44.13022			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	13.30673	101.32511	13.27412			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	20.46877	101.70719	20.41730			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	14.06607	110.55481	14.03191			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	64.73703	100.00000	64.58020			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	64.99726	100.00000	64.83981			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	65.08401	100.00000	64.92635			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	22.15332	100.80302	22.09926			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	13.71535	100.83292	13.68187			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	10.19750	100.83423	10.17261			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	94.53769	100.00000	94.30654			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	94.05916	100.36906	93.82843			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	11.19241	128.75000	11.16707			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	15.25278	121.77342	15.21276			0.00	0	94,700,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	8.08885	243.55465	8.05224			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	21.27640	107.94222	21.22572			0.00	0	14,225,385.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	110.97172	11.08913	110.97172	11.06212				0.00	0	81,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	9.28562	113.15781	9.26264				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	9.14869	112.59168	9.12615				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	8.98183	113.82178	8.95950				0.00	0	26,000,000.00
Z006	On 31/08/2013	Spot Bond	96.69614	61.37999	96.69614	61.24639				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	50.68100	95.45272	50.57246				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	16.76908	87.68655	16.73543				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	39.60076	93.89641	39.51710				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	32.99097	92.71091	32.92162				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	13.79830	86.49267	13.77107				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	24.64222	90.84932	24.59128				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	16.73899	87.67412	16.70541				0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.06287	67.16812	2.05957				0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.10717	100.00000	8.09179				0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03265	100.00000	0.03258				0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.10717	100.00000	8.09179				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	21.72247	100.00000	21.68126				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA008	On 19/03/2015	Spot Bond	100.00000	22.22318	100.00000	22.18101			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	20.83363	100.00000	20.79411			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	20.83363	100.00000	20.79411			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	19.75478	100.00000	19.71730			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	19.75478	100.00000	19.71730			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	18.69626	100.00000	18.66079			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	18.69626	100.00000	18.66079			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	17.59394	100.00000	17.56056			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	17.59394	100.00000	17.56056			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	16.58808	100.00000	16.55661			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	16.58808	100.00000	16.55661			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	15.61006	100.00000	15.58044			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	15.61006	100.00000	15.58044			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	14.77363	100.00000	14.74560			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	13.98201	100.00000	13.95548			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	10.45646	100.00000	10.43662			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	9.87739	100.00000	9.85865			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	9.29503	100.00000	9.27739			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA026	On 21/06/2016	Spot Bond	100.00000	9.29503	100.00000	9.27739			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.79697	100.00000	8.78028			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.30981	100.00000	8.29404			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.81987	100.00000	7.80503			0.00	0	0.00
Total for j-Bonds :								831,355,246,173,983.00	,383,601,307	94 516 812 041.00	
Grand Total:								1,355,796,367,822.00	183,736,640	94 518 129 881.00	