



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 14/01/2013

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 18/03/2013	Foreign Exchange Future			8.79170	8.79170	8.79940	8.79940		11.92	128,200,569.40	14,582	304,419.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	2.65840	0.00266	3.78520	0.00379	2.658	21.45	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	2,060.95840	2.06096	2,054.38520	2.05439	2,060.958	21.45	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	2.00060	0.00200	3.03300	0.00303	2.001	21.89	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,210.30060	2.21030	2,203.63300	2.20363	2,210.301	21.89	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	11.72740	0.01173	13.57280	0.01357	11.727	17.88	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,220.02740	1.22003	1,214.17280	1.21417	1,220.027	17.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	8.26110	0.00826	9.87570	0.00988	8.261	18.85	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,416.56110	1.41656	1,410.47570	1.41048	1,416.561	18.85	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	4.82580	0.00483	6.11030	0.00611	4.826	20.56	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,763.12580	1.76313	1,756.71030	1.75671	1,763.126	20.56	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	31.66740	0.03167	34.18070	0.03418	31.667	15.35	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	739.96740	0.73997	734.78070	0.73478	739.967	15.35	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	28.50690	0.02851	30.94700	0.03095	28.507	15.62	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	786.80690	0.78681	781.54700	0.78155	786.807	15.62	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	25.71940	0.02572	28.08600	0.02809	25.719	15.88	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	834.01940	0.83402	828.68600	0.82869	834.019	15.88	0.00	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	43.97700		0.04398	46.69990	0.04670	43.977	14.54	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	602.27700		0.60228	597.29990	0.59730	602.277	14.54	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	38.47630		0.03848	41.11800	0.04112	38.476	14.86	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	656.77630		0.65678	651.71800	0.65172	656.776	14.86	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	35.25620		0.03526	37.84120	0.03784	35.256	15.08	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	693.55620		0.69356	688.44120	0.68844	693.556	15.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	55.28750		0.05529	58.13920	0.05814	55.288	14.00	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	513.58750		0.51359	508.73920	0.50874	513.588	14.00	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	49.26310		0.04926	52.05200	0.05205	49.263	14.27	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	557.56310		0.55756	552.65200	0.55265	557.563	14.27	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	47.06580		0.04707	49.82820	0.04983	47.066	14.38	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	575.36580		0.57537	570.42820	0.57043	575.366	14.38	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	132.45070		0.13245	136.18460	0.13618	132.451	12.38	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	240.75070		0.24075	236.78460	0.23678	240.751	12.38	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	103.13540		0.10314	106.60300	0.10660	103.135	12.84	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	311.43540		0.31144	307.20300	0.30720	311.435	12.84	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	80.26170		0.08026	83.47670	0.08348	80.262	13.31	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	388.56170		0.38856	384.07670	0.38408	388.562	13.31	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	193.89570		0.19390	198.64440	0.19864	193.896	11.85	0.00	0	800.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	152.19570		0.15220	149.24440	0.14924	152.196	11.85	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	169.58150		0.16958	173.61750	0.17362	169.582	11.92	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	177.88150		0.17788	174.21750	0.17422	177.882	11.92	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	149.95210		0.14995	153.83170	0.15383	149.952	12.15	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	208.25210		0.20825	204.43170	0.20443	208.252	12.15	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	280.87340		0.28087	287.58320	0.28758	280.873	11.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	89.17340		0.08917	88.18320	0.08818	89.173	11.65	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	249.54340		0.24954	255.64710	0.25565	249.543	11.72	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	107.84340		0.10784	106.24710	0.10625	107.843	11.72	0.00	0	1,600.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	220.54440		0.22054	225.98990	0.22599	220.544	11.78	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	128.84440		0.12884	126.58990	0.12659	128.844	11.78	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	514.02560		0.51403	522.78060	0.52278	514.026	11.45	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	22.32560		0.02233	23.38060	0.02338	22.326	11.45	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	427.98610		0.42799	436.31940	0.43632	427.986	11.39	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	36.28610		0.03629	36.91940	0.03692	36.286	11.39	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	350.29050		0.35029	357.98710	0.35799	350.291	11.52	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	58.59050		0.05859	58.58710	0.05859	58.591	11.52	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	845.71290		0.84571	854.45490	0.85445	845.713	12.34	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	4.01290		0.00401	5.05490	0.00505	4.013	12.34	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	796.91310		0.79691	805.75080	0.80575	796.913	12.21	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	5.21310		0.00521	6.35080	0.00635	5.213	12.21	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	700.35880		0.70036	709.33630	0.70934	700.359	11.96	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	8.65880		0.00866	9.93630	0.00994	8.659	11.96	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	894.77300		0.89477	903.41240	0.90341	894.773	12.47	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	3.07300		0.00307	4.01240	0.00401	3.073	12.47	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.89510		8.89510	8.90260	8.90260		13.63	18,386,171.70	2,067	59,808.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	165.80200		0.16580	167.67420	0.16767	165.802	15.51	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	670.70200		0.67070	665.07420	0.66507	670.702	15.51	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	118.16640		0.11817	120.10060	0.12010	118.166	16.68	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	923.06640		0.92307	917.50060	0.91750	923.066	16.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	100.77570		0.10078	102.71700	0.10272	100.776	17.26	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	1,055.67570		1.05568	1,050.11700	1.05012	1,055.676	17.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	377.56600		0.37757	380.56820	0.38057	377.566	13.23	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	232.46600		0.23247	227.96820	0.22797	232.466	13.23	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	372.57690		0.37258	375.52000	0.37552	372.577	13.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	237.47690		0.23748	232.92000	0.23292	237.477	13.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	186.87750		0.18688	188.74900	0.18875	186.878	15.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	591.77750		0.59178	586.14900	0.58615	591.778	15.13	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	382.61180		0.38261	385.67120	0.38567	382.612	13.21	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	227.51180		0.22751	223.07120	0.22307	227.512	13.21	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.00470		9.00470	9.01220	9.01220		14.40	0.00	0	22,355.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	242.03670		0.24204	242.98700	0.24299	242.037	16.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	897.33670		0.89734	890.78700	0.89079	897.337	16.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	161.28290		0.16128	162.42660	0.16243	161.283	18.22	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,356.58290		1.35658	1,350.22660	1.35023	1,356.583	18.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	536.54650		0.53655	538.90940	0.53891	536.547	13.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	281.84650		0.28185	276.70940	0.27671	281.847	13.66	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	245.92080		0.24592	246.86560	0.24687	245.921	16.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	881.22080		0.88122	874.66560	0.87467	881.221	16.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	243.96720		0.24397	244.91740	0.24492	243.967	16.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	889.26720		0.88927	882.71740	0.88272	889.267	16.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.10790		9.10790	9.11430	9.11430		14.93	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	347.20230		0.34720	351.93560	0.35194	347.202	16.59	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	929.30230		0.92930	927.63560	0.92764	929.302	16.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	243.70100		0.24370	247.61400	0.24761	243.701	18.21	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,405.80100		1.40580	1,403.31400	1.40331	1,405.801	18.21	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	569.45140		0.56945	575.59710	0.57560	569.451	14.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	439.45140		0.43945	439.19710	0.43920	439.451	14.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	560.38430		0.56038	566.48540	0.56649	560.384	14.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	452.48430		0.45248	452.18540	0.45219	452.484	14.64	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	549.17740		0.54918	555.22270	0.55522	549.177	14.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	469.17740		0.46918	468.82270	0.46882	469.177	14.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	673.26590		0.67327	679.82070	0.67982	673.266	13.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	315.36590		0.31537	315.52070	0.31552	315.366	13.91	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	602.77930		0.60278	609.07190	0.60907	602.779	14.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	394.87930		0.39488	394.77190	0.39477	394.879	14.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	590.59600		0.59060	596.83590	0.59684	590.596	14.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	410.59600		0.41060	410.43590	0.41044	410.596	14.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,198.85890		1.19886	1,206.63060	1.20663	1,198.859	13.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	90.95890		0.09096	92.33060	0.09233	90.959	13.52	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.29050		9.29050	9.29630	9.29630		15.25	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,127.95710		1.12796	1,136.31890	1.13632	1,127.957	14.18	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	387.45710		0.38746	390.01890	0.39002	387.457	14.18	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	679.99620		0.68000	694.33040	0.69433	679.996	15.89	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	989.49620		0.98950	998.03040	0.99803	989.496	15.89	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,510.20420		1.51020	1,516.52780	1.51653	1,510.204	14.29	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	219.70420		0.21970	220.22780	0.22023	219.704	14.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,188.77340		1.18877	1,196.59140	1.19659	1,188.773	14.11	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	348.27340		0.34827	350.29140	0.35029	348.273	14.11	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,158.05950		1.15806	1,166.14460	1.16614	1,158.059	14.15	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	367.55950		0.36756	369.84460	0.36984	367.559	14.15	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			9.98990		9.98990	10.00090	10.00090		17.18	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,492.58340		1.49258	1,488.09560	1.48810	1,492.583	15.67	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	652.68340		0.65268	637.19560	0.63720	652.683	15.67	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,469.74560		1.46975	1,465.64930	1.46565	1,469.746	15.77	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	679.84560		0.67985	664.74930	0.66475	679.846	15.77	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,447.41070		1.44741	1,443.72430	1.44372	1,447.411	15.86	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	707.51070		0.70751	692.82430	0.69282	707.511	15.86	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.79170		8.79170	8.79940	8.79940		11.92	0.00	0	1,300.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	22,615.54390		0.22616	23,173.63700	0.23174	22,615.544	11.77	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	12,445.54390		0.12446	12,233.63700	0.12234	12,445.544	11.77	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	19,903.67860		0.19904	20,392.84180	0.20393	19,903.679	11.84	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	14,733.67860		0.14734	14,452.84180	0.14453	14,733.679	11.84	0.00	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	19,389.56680		0.19390	19,864.44400	0.19864	19,389.567	11.85	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	15,219.56680		0.15220	14,924.44400	0.14924	15,219.567	11.85	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	18,884.66230		0.18885	19,345.47330	0.19345	18,884.662	11.86	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	15,714.66230		0.15715	15,405.47330	0.15405	15,714.662	11.86	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	9,808.87990		0.09809	10,150.39280	0.10150	9,808.880	12.94	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	32,638.87990		0.32639	32,210.39280	0.32210	32,638.880	12.94	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.89510		8.89510	8.90260	8.90260		13.63	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	37,756.59890		0.37757	38,056.82220	0.38057	37,756.599	13.23	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	23,246.59890		0.23247	22,796.82220	0.22797	23,246.599	13.23	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	37,257.68960		0.37258	37,551.99630	0.37552	37,257.690	13.26	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	23,747.68960		0.23748	23,291.99630	0.23292	23,747.690	13.26	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	38,261.17880		0.38261	38,567.12120	0.38567	38,261.179	13.21	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	22,751.17880		0.22751	22,307.12120	0.22307	22,751.179	13.21	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.00470		9.00470	9.01220	9.01220		14.40	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	46,696.98900		0.46697	46,864.29930	0.46864	46,696.989	14.11	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	36,226.98900		0.36227	35,644.29930	0.35644	36,226.989	14.11	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	46,267.19610		0.46267	46,430.26120	0.46430	46,267.196	14.14	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	36,797.19610		0.36797	36,210.26120	0.36210	36,797.196	14.14	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	47,130.63520		0.47131	47,302.51480	0.47303	47,130.635	14.08	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	35,660.63520		0.35661	35,082.51480	0.35083	35,660.635	14.08	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.10530		14.10530	14.17480	14.17480		10.25	4,062,326.40	288	8,626.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	787.80710		0.78781	856.77600	0.85678	787.807	9.87	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	22.50710		0.02251	21.97600	0.02198	22.507	9.87	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	778.31440		0.77831	847.24870	0.84725	778.314	9.83	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	23.01440		0.02301	22.44870	0.02245	23.014	9.83	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	768.83480		0.76883	837.73210	0.83773	768.835	9.78	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	23.53480		0.02353	22.93210	0.02293	23.535	9.78	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	141.09460		0.14109	162.46140	0.16246	141.095	11.12	0.00	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	435.79460		0.43579	387.66140	0.38766	435.795	11.12	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	619.11890		0.61912	682.79030	0.68279	619.119	9.72	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	43.81890		0.04382	37.99030	0.03799	43.819	9.72	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	485.43460		0.48543	543.48810	0.54349	485.435	9.88	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	80.13460		0.08013	68.68810	0.06869	80.135	9.88	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	350.49870		0.35050	399.39850	0.39940	350.499	10.07	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	145.19870		0.14520	124.59850	0.12460	145.199	10.07	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.26560		14.26560	14.33560	14.33560		11.58	0.00	0	3,821.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	260.46540		0.26047	278.41310	0.27841	260.465	12.91	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	794.86540		0.79487	742.81310	0.74281	794.865	12.91	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	167.37850		0.16738	178.38990	0.17839	167.378	14.04	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,201.77850		1.20178	1,142.78990	1.14279	1,201.779	14.04	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	396.59620		0.39660	425.81700	0.42582	396.596	11.80	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	470.99620		0.47100	430.21700	0.43022	470.996	11.80	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	375.09350		0.37509	402.30420	0.40230	375.093	11.94	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	509.49350		0.50949	466.70420	0.46670	509.493	11.94	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	298.11720		0.29812	319.19530	0.31920	298.117	12.55	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	682.51720		0.68252	633.59530	0.63360	682.517	12.55	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	675.76530		0.67577	724.47010	0.72447	675.765	10.92	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	200.16530		0.20017	178.87010	0.17887	200.165	10.92	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	669.51350		0.66951	717.92850	0.71793	669.514	10.94	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	203.91350		0.20391	182.32850	0.18233	203.913	10.94	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	663.30400		0.66330	711.43150	0.71143	663.304	10.95	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	207.70400		0.20770	185.83150	0.18583	207.704	10.95	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,275.42670		2.27543	2,345.75720	2.34576	2,275.427	13.49	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	9.82670		0.00983	10.15720	0.01016	9.827	13.49	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,304.49560		1.30450	1,372.29520	1.37230	1,304.496	10.74	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	38.89560		0.03890	36.69520	0.03670	38.896	10.74	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			14.43520		14.43520	14.50620	14.50620		11.99		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	456.95250		0.45695	481.06900	0.48107	456.953	12.61		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	771.75250		0.77175	724.86900	0.72487	771.753	12.61		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	453.96550		0.45397	477.89230	0.47789	453.966	12.63		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	778.76550		0.77877	731.69230	0.73169	778.766	12.63		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	459.96740		0.45997	484.26550	0.48427	459.967	12.59		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	764.76740		0.76477	718.06550	0.71807	764.767	12.59		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.59450		14.59450	14.66440	14.66440		12.81		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	606.28060		0.60628	629.85080	0.62985	606.281	13.34		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	911.78060		0.91178	865.45080	0.86545	911.781	13.34		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	603.17050		0.60317	626.59290	0.62659	603.171	13.36		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	918.67050		0.91867	872.19290	0.87219	918.671	13.36		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	609.40460		0.60940	633.13460	0.63313	609.405	13.32		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	904.90460		0.90490	858.73460	0.85873	904.905	13.32		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09860		0.09860	0.09850	0.09850		15.47		0.00	0	24,086.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	883.79670		0.00884	877.71500	0.00878	883.797	15.91		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	23.79670		0.00024	27.71500	0.00028	23.797	15.91		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	190.64700		0.00191	192.20500	0.00192	190.647	15.47		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	330.64700		0.00331	342.20500	0.00342	330.647	15.47		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	23.32260		0.00023	24.80640	0.00025	23.323	17.75		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,163.32260		0.01163	1,174.80640	0.01175	1,163.323	17.75		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09990		0.09990	0.09980	0.09980		16.34		0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,071.41320		0.01071	1,065.05290	0.01065	1,071.413	16.16		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	81.41320		0.00081	85.05290	0.00085	81.413	16.16		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	413.91070		0.00414	410.85010	0.00411	413.911	16.34		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	423.91070		0.00424	430.85010	0.00431	423.911	16.34		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	143.38710		0.00143	143.59570	0.00144	143.387	18.30		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,153.38710		0.01153	1,163.59570	0.01164	1,153.387	18.30		0.00	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			11.74010		11.74010	11.74280	11.74280		11.32	3,733,351.80	318	33,234.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	759.00000		0.75900	762.39520	0.76240	759.000	11.13	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	18.90000		0.01890	19.59520	0.01960	18.900	11.13	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	749.55640		0.74956	752.95130	0.75295	749.556	11.09	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	19.45640		0.01946	20.15130	0.02015	19.456	11.09	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	32.19040		0.03219	28.87770	0.02888	32.190	13.75	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	932.09040		0.93209	926.07770	0.92608	932.090	13.75	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	787.42570		0.78743	790.82110	0.79082	787.426	11.25	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	17.32570		0.01733	18.02110	0.01802	17.326	11.25	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	768.45990		0.76846	771.85510	0.77186	768.460	11.17	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	18.35990		0.01836	19.05510	0.01906	18.360	11.17	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.88580		11.88580	11.88820	11.88820		12.45	7,369,196.00	620	31,445.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	754.47120		0.75447	753.98860	0.75399	754.471	11.39	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	108.67120		0.10867	105.78860	0.10579	108.671	11.39	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	746.90350		0.74690	746.36250	0.74636	746.904	11.40	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	111.10350		0.11110	108.16250	0.10816	111.104	11.40	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	739.37470		0.73937	738.77710	0.73878	739.375	11.40	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	113.57470		0.11357	110.57710	0.11058	113.575	11.40	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.04040		12.04040	12.04330	12.04330		13.07	0.00	0	18,520.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	534.52130		0.53452	533.64920	0.53365	534.521	12.97	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	484.12130		0.48412	480.34920	0.48035	484.121	12.97	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	530.29340		0.53029	529.40300	0.52940	530.293	12.98	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	489.89340		0.48989	486.10300	0.48610	489.893	12.98	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	526.09370		0.52609	525.18910	0.52519	526.094	13.00	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	495.69370		0.49569	491.88910	0.49189	495.694	13.00	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.18650		12.18650	12.18840	12.18840		13.75	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,178.90710		1.17891	1,174.66130	1.17466	1,178.907	12.37	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	192.40710		0.19241	186.26130	0.18626	192.407	12.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,013.42410		1.01342	1,008.15390	1.00815	1,013.424	12.58	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	269.92410		0.26992	262.75390	0.26275	269.924	12.58	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	981.47240		0.98147	976.00810	0.97601	981.472	12.62	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	287.97240		0.28797	280.60810	0.28061	287.972	12.62	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	950.24480		0.95024	944.59330	0.94459	950.245	12.66	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	306.74480		0.30674	299.19330	0.29919	306.745	12.66	0.00	0	0.00
2025	On 07/02/2013	Bond Future			114.33249		114.33249	114.44618	114.44618			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	3,342.49000		3.34249	3,456.18000	3.45618	3,342.490		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	3,332.49000		3.33249	3,446.18000	3.44618	3,332.490		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	3,322.49000		3.32249	3,436.18000	3.43618	3,322.490		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			114.30396		114.30396	114.29198	114.29198			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	8,313.96000		8.31396	8,301.98000	8.30198	8,313.960		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	8,303.96000		8.30396	8,291.98000	8.29198	8,303.960		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	8,293.96000		8.29396	8,281.98000	8.28198	8,293.960		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			119.84896		119.84896	119.83584	119.83584			0.00	0	122.00
2050	On 07/02/2013	Bond Future	112.99	Call	6,858.96000		6.85896	6,845.84000	6.84584	6,858.960		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	6,848.96000		6.84896	6,835.84000	6.83584	6,848.960		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	6,838.96000		6.83896	6,825.84000	6.82584	6,838.960		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
2050	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL7T	On 07/02/2013	Index Future			492.50200		492.50200	491.20700	491.20700				0.00	0	12.00
AL7T	On 02/05/2013	Index Future			498.71100		498.71100	497.39900	497.39900				0.00	0	0.00
ALBI	On 07/02/2013	Index Future			440.17200		440.17200	438.69900	438.69900				0.00	0	1,070.00
ALBI	On 02/05/2013	Index Future			445.72000		445.72000	444.22900	444.22900				0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.23390		9.23390	9.23980	9.23980		7.98		7,950,387.90	861	11,033.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	728.13780		0.72814	734.85000	0.73485	728.138	10.35		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	4.23780		0.00424	5.05000	0.00505	4.238	10.35		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	917.43920		0.91744	923.80920	0.92381	917.439	11.50		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	2.13920		0.00214	2.60920	0.00261	2.139	11.50		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	867.93380		0.86793	874.40580	0.87441	867.934	11.26		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	2.63380		0.00263	3.20580	0.00321	2.634	11.26		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	818.40430		0.81840	824.95140	0.82495	818.404	10.94		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	3.10430		0.00310	3.75140	0.00375	3.104	10.94		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.28290		9.28290	9.28800	9.28800				3,945,232.50	425	9,713.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	522.90000		0.52290	528.00000	0.52800	522.900			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	542.90000		0.54290	548.00000	0.54800	542.900			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	532.90000		0.53290	538.00000	0.53800	532.900			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			9.33370		9.33370	9.33760	9.33760		10.47		0.00	0	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	556.95830		0.55696	566.98350	0.56698	556.958	10.02		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	133.25830		0.13326	139.38350	0.13938	133.258	10.02		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	571.05290		0.57105	580.87290	0.58087	571.053	10.02		0.00	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	127.35290		0.12735	133.27290	0.13327	127.353	10.02	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	563.73790		0.56374	573.68810	0.57369	563.738	10.01	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	130.03790		0.13004	136.08810	0.13609	130.038	10.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.38150		9.38150	9.38320	9.38320		11.10	0.00	0	400.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	358.05710		0.35806	363.96370	0.36396	358.057	11.29	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	456.55710		0.45656	460.76370	0.46076	456.557	11.29	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	365.26720		0.36527	371.27910	0.37128	365.267	11.24	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	443.76720		0.44377	448.07910	0.44808	443.767	11.24	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	361.64480		0.36164	367.60250	0.36760	361.645	11.26	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	450.14480		0.45014	454.40250	0.45440	450.145	11.26	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.70560		9.70560	9.70840	9.70840		13.33	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,538.81040		2.53881	2,539.61160	2.53961	2,538.810	13.06	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	83.21040		0.08321	81.21160	0.08121	83.210	13.06	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,494.06670		2.49407	2,494.68760	2.49469	2,494.067	13.03	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	88.46670		0.08847	86.28760	0.08629	88.467	13.03	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,449.57750		2.44958	2,450.00880	2.45001	2,449.578	13.00	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	93.97750		0.09398	91.60880	0.09161	93.978	13.00	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.90290		8.90290	8.94590	8.94590		11.85	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	334.46840		0.33447	369.71210	0.36971	334.468	11.83	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	71.56840		0.07157	63.81210	0.06381	71.568	11.83	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	327.30900		0.32731	362.27260	0.36227	327.309	11.83	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	74.40900		0.07441	66.37260	0.06637	74.409	11.83	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	320.22870		0.32023	354.90780	0.35491	320.229	11.83	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	77.32870		0.07733	69.00780	0.06901	77.329	11.83	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.98830		8.98830	9.03250	9.03250		12.61	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	313.33120		0.31333	335.57040	0.33557	313.331	12.55	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	265.03120		0.26503	243.07040	0.24307	265.031	12.55	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	308.50860		0.30851	330.50920	0.33051	308.509	12.56	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
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	270.20860		0.27021	248.00920	0.24801	270.209	12.56	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	303.74430		0.30374	325.50690	0.32551	303.744	12.57	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	275.44430		0.27544	253.00690	0.25301	275.444	12.57	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.08600		0.08600	0.08880	0.08880			0.00	0	4,500.00
CF CANDO CACH	On 24/01/2013	Can-Do Future			20,000.00010	20,000.00010	20,000.00020	20,000.00020				0.00	0	0.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.04560		0.04560	0.04730	0.04730			0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.04950		0.04950	0.05970	0.05970			0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.11370		0.11370	0.09330	0.09330			0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.05180		0.05180	0.05310	0.05310			0.00	0	67,300.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.58220		9.58220	9.64040	9.64040		11.22	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	469.71080		0.46971	523.91810	0.52392	469.711	10.33	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	27.51080		0.02751	23.51810	0.02352	27.511	10.33	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	461.31050		0.46131	514.68530	0.51469	461.311	10.35	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	29.11050		0.02911	24.28530	0.02429	29.111	10.35	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	452.97830		0.45298	506.05020	0.50605	452.978	10.37	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	30.77830		0.03078	25.65020	0.02565	30.778	10.37	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.70740		9.70740	9.76680	9.76680		12.80	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	397.72230		0.39772	435.43420	0.43543	397.722	12.43	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	230.32230		0.23032	208.63420	0.20863	230.322	12.43	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	392.60860		0.39261	429.95950	0.42996	392.609	12.45	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	235.20860		0.23521	213.15950	0.21316	235.209	12.45	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	387.55010		0.38755	424.54200	0.42454	387.550	12.47	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	240.15010		0.24015	217.74200	0.21774	240.150	12.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 21/11/2013	Any day expiry			12.14970		12.14970	12.15220	12.15220		13.56	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	718.78910		0.71879	714.75800	0.71476	718.789	13.11	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	459.08910		0.45909	452.55800	0.45256	459.089	13.11	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	714.09050		0.71409	710.03810	0.71004	714.091	13.12	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	464.39050		0.46439	457.83810	0.45784	464.391	13.12	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	709.42180		0.70942	705.34840	0.70535	709.422	13.14	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	469.72180		0.46972	463.14840	0.46315	469.722	13.14	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry			7.33750		7.33750	7.32010	7.32010		10.45	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.14	Call	201.16110		0.20116	184.93360	0.18493	201.161	12.98	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.14	Put	3.66110		0.00366	4.83360	0.00483	3.661	12.98	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.15	Call	191.70030		0.19170	175.58940	0.17559	191.700	12.86	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.15	Put	4.20030		0.00420	5.48940	0.00549	4.200	12.86	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.16	Call	182.31460		0.18231	166.33190	0.16633	182.315	12.74	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.16	Put	4.81460		0.00481	6.23190	0.00623	4.815	12.74	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.18	Call	163.80790		0.16381	148.11980	0.14812	163.808	12.50	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.18	Put	6.30790		0.00631	8.01980	0.00802	6.308	12.50	0.00	0	6,000.00
DAUS	On 16/01/2013	Any day expiry			8.72190		8.72190	8.72880	8.72880		11.11	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.59	Call	134.13680		0.13414	144.30960	0.14431	134.137	13.30	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.59	Put	2.23680		0.00224	5.50960	0.00551	2.237	13.30	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.60	Call	124.64660		0.12465	135.16780	0.13517	124.647	13.10	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.60	Put	2.74660		0.00275	6.36780	0.00637	2.747	13.10	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.61	Call	115.26820		0.11527	126.15450	0.12615	115.268	12.90	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.61	Put	3.36820		0.00337	7.35450	0.00735	3.368	12.90	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.55	Call	172.87630		0.17288	181.87260	0.18187	172.876	14.10	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.55	Put	0.97630		0.00098	3.07260	0.00307	0.976	14.10	0.00	0	20,000.00
DAUS	On 24/01/2013	Any day expiry			8.72850		8.72850	8.73650	8.73650		10.89	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.66	Call	105.36490		0.10536	114.61450	0.11461	105.365	11.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 24/01/2013	Any day expiry	8.66	Put	36.86490		0.03686	38.11450	0.03811	36.865	11.41	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.62	Call	134.49210		0.13449	143.97870	0.14398	134.492	11.64	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.62	Put	25.99210		0.02599	27.47870	0.02748	25.992	11.64	0.00	0	10,000.00
DAUS	On 24/01/2013	Any day expiry	8.64	Call	119.54400		0.11954	128.94080	0.12894	119.544	11.52	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.64	Put	31.04400		0.03104	32.44080	0.03244	31.044	11.52	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.65	Call	112.35410		0.11235	121.68490	0.12168	112.354	11.47	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.65	Put	33.85410		0.03385	35.18490	0.03518	33.854	11.47	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry			8.73460		8.73460	8.74270	8.74270		10.88	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	884.69030		0.88469	892.84010	0.89284	884.690	17.23	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	0.09030		0.00009	0.14010	0.00014	0.090	17.23	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	734.81670		0.73482	743.02120	0.74302	734.817	15.60	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	0.21670		0.00022	0.32120	0.00032	0.217	15.60	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	164.72680		0.16473	173.61300	0.17361	164.727	11.42	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	30.12680		0.03013	30.91300	0.03091	30.127	11.42	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	12.86310		0.01286	15.38560	0.01539	12.863	13.08	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	298.26310		0.29826	292.68560	0.29269	298.263	13.08	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	157.14880		0.15715	165.98010	0.16598	157.149	11.39	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	32.54880		0.03255	33.28010	0.03328	32.549	11.39	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	149.72490		0.14972	158.49110	0.15849	149.725	11.35	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	35.12490		0.03512	35.79110	0.03579	35.125	11.35	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	85.08710		0.08509	92.65710	0.09266	85.087	10.99	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	70.48710		0.07049	69.95710	0.06996	70.487	10.99	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.76820		8.76820	8.77620	8.77620		11.36	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	161.30780		0.16131	167.27810	0.16728	161.308	11.35	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	113.10780		0.11311	111.07810	0.11108	113.108	11.35	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	61.05380		0.06105	64.30860	0.06431	61.054	12.78	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	312.85380		0.31285	308.10860	0.30811	312.854	12.78	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	234.98090		0.23498	242.50290	0.24250	234.981	11.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	8.60	Put	66.78090		0.06678	66.30290	0.06630	66.781	11.31	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	228.22520		0.22823	235.63740	0.23564	228.225	11.31	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	70.02520		0.07003	69.43740	0.06944	70.025	11.31	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	221.57720		0.22158	228.87550	0.22888	221.577	11.32	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	73.37720		0.07338	72.67550	0.07268	73.377	11.32	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	919.15980		0.91916	927.33860	0.92734	919.160	13.30	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	0.95980		0.00096	1.13860	0.00114	0.960	13.30	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	770.44550		0.77045	778.75480	0.77875	770.446	12.62	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	2.24550		0.00225	2.55480	0.00255	2.246	12.62	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.80120		8.80120	8.80890	8.80890		12.12	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	104.78660		0.10479	107.89130	0.10789	104.787	13.32	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	363.58660		0.36359	358.99130	0.35899	363.587	13.32	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	114.69790		0.11470	117.87810	0.11788	114.698	13.13	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	333.49790		0.33350	328.97810	0.32898	333.498	13.13	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	109.62820		0.10963	112.76960	0.11277	109.628	13.23	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	348.42820		0.34843	343.86960	0.34387	348.428	13.23	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	107.17870		0.10718	110.30170	0.11030	107.179	13.27	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	355.97870		0.35598	351.40170	0.35140	355.979	13.27	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	808.16070		0.80816	817.00110	0.81700	808.161	12.23	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	6.96070		0.00696	8.10110	0.00810	6.961	12.23	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.83790		8.83790	8.84540	8.84540		12.92	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	170.29620		0.17030	172.99540	0.17300	170.296	13.74	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	372.39620		0.37240	367.59540	0.36760	372.396	13.74	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	167.45460		0.16745	170.14190	0.17014	167.455	13.78	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	379.55460		0.37955	374.74190	0.37474	379.555	13.78	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	164.66500		0.16466	167.33890	0.16734	164.665	13.82	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	386.76500		0.38676	381.93890	0.38194	386.765	13.82	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	853.63380		0.85363	862.07080	0.86207	853.634	12.45	0.00	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	8.00	Put	15.73380		0.01573	16.67080	0.01667	15.734	12.45	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	176.13110		0.17613	178.85700	0.17886	176.131	13.65	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	358.23110		0.35823	353.45700	0.35346	358.231	13.65	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			8.93950		8.93950	8.94690	8.94690		13.99	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	150.34810		0.15035	151.98200	0.15198	150.348	17.03	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	1,010.84810		1.01085	1,005.08200	1.00508	1,010.848	17.03	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	273.61020		0.27361	275.08220	0.27508	273.610	14.84	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	524.11020		0.52411	518.18220	0.51818	524.110	14.84	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	270.74780		0.27075	272.21790	0.27222	270.748	14.88	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	531.24780		0.53125	525.31790	0.52532	531.248	14.88	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	267.92260		0.26792	269.38610	0.26939	267.923	14.91	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	538.42260		0.53842	532.48610	0.53249	538.423	14.91	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			8.98020		8.98020	8.98770	8.98770		14.33	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	295.90330		0.29590	297.01870	0.29702	295.903	15.32	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	615.70330		0.61570	609.31870	0.60932	615.703	15.32	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	293.19690		0.29320	294.30920	0.29431	293.197	15.35	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	622.99690		0.62300	616.60920	0.61661	622.997	15.35	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	185.98520		0.18599	187.22180	0.18722	185.985	17.14	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	1,045.78520		1.04579	1,039.52180	1.03952	1,045.785	17.14	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	312.77470		0.31277	313.91910	0.31392	312.775	15.12	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	572.57470		0.57257	566.21910	0.56622	572.575	15.12	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	298.63700		0.29864	299.75570	0.29976	298.637	15.29	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	608.43700		0.60844	602.05570	0.60206	608.437	15.29	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.01290		9.01290	9.02030	9.02030		14.42	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	333.58250		0.33358	334.37040	0.33437	333.583	15.40	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	630.68250		0.63068	624.07040	0.62407	630.683	15.40	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	212.30280		0.21230	213.14940	0.21315	212.303	17.22	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,079.40280		1.07940	1,072.84940	1.07285	1,079.403	17.22	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	9.28	Call	342.20720	0.34221	343.01930	0.34302	342.207	15.30	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.28	Put	609.30720	0.60931	602.71930	0.60272	609.307	15.30	0.00	0	1,200.00	
DAUS	On 23/09/2013	Any day expiry	9.29	Call	339.30380	0.33930	340.10760	0.34011	339.304	15.33	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.29	Put	616.40380	0.61640	609.80760	0.60981	616.404	15.33	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.30	Call	336.42700	0.33643	337.22270	0.33722	336.427	15.36	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.30	Put	623.52700	0.62353	616.92270	0.61692	623.527	15.36	0.00	0	0.00	
EL28	On 07/02/2013	Bond Future			114.31150	114.31150	114.29894	114.29894			0.00	0	0.00	
EL28	On 07/02/2013	Bond Future	112.99	Call	1,321.50000	1.32150	1,308.94000	1.30894	1,321.500		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	1,311.50000	1.31150	1,298.94000	1.29894	1,311.500		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	1,301.50000	1.30150	1,288.94000	1.28894	1,301.500		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			8.51344	93.33215	8.56983	92.83175			0.00	0	303.00	
ES33	On 07/02/2013	Bond Future	8.54	Call	236.22000	0.23622	0.00000	0.00000	236.220		0.00	0	0.00	
ES33	On 07/02/2013	Bond Future	8.54	Put	0.00000	0.00000	264.18000	0.26418	0.000		0.00	0	0.00	
ES33	On 07/02/2013	Bond Future	8.55	Call	324.91000	0.32491	0.00000	0.00000	324.910		0.00	0	0.00	
ES33	On 07/02/2013	Bond Future	8.55	Put	0.00000	0.00000	175.49000	0.17549	0.000		0.00	0	0.00	
ES33	On 07/02/2013	Bond Future	8.56	Call	413.47000	0.41347	0.00000	0.00000	413.470		0.00	0	0.00	
ES33	On 07/02/2013	Bond Future	8.56	Put	0.00000	0.00000	86.93000	0.08693	0.000		0.00	0	0.00	
ES33	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
GOVI	On 07/02/2013	GOVI			440.13200	440.13200	438.66400	438.66400			0.00	0	335.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 07/02/2013	GOVI	432.99	Call	71,420.00000		7.14200	56,740.00000	5.67400	71,420.000		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	71,320.00000		7.13200	56,640.00000	5.66400	71,320.000		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	71,220.00000		7.12200	56,540.00000	5.65400	71,220.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			445.68000		445.68000	444.19400	444.19400			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	126,900.00000		12.69000	112,040.00000	11.20400	126,900.000		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	126,800.00000		12.68000	111,940.00000	11.19400	126,800.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Call	126,700.00000		12.67000	111,840.00000	11.18400	126,700.000		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			201.13100		201.13100	201.25500	201.25500			0.00	0	608.00
IGOV	On 02/05/2013	Index Future			203.66600		203.66600	203.79200	203.79200			0.00	0	0.00
ILBI	On 07/02/2013	Index Future			545.04900		545.04900	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
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00		0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future			5.08000		94.92000	5.08000	94.92000				0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.05000		94.95000	5.04000	94.96000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.02000		94.98000	5.02000	94.98000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.98000		95.02000	4.98000	95.02000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			4.96000		95.04000	4.96000	95.04000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.94000		95.06000	4.94000	95.06000				0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.93000		95.07000	4.95000	95.05000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			4.98000		95.02000	5.01000	94.99000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.07000		94.93000	5.10000	94.90000				0.00	0	1,500.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.18000		94.82000	5.22000	94.78000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.32000		94.68000	5.36000	94.64000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.47000		94.53000	5.53000	94.47000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.37460		7.37460	7.35790	7.35790		8.24		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	489.16010		0.48916	473.25920	0.47326	489.160	9.38		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	4.56010		0.00456	5.35920	0.00536	4.560	9.38		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	479.44200		0.47944	463.58870	0.46359	479.442	9.32		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	4.84200		0.00484	5.68870	0.00569	4.842	9.32		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	469.74140		0.46974	453.93860	0.45394	469.741	9.27		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	5.14140		0.00514	6.03860	0.00604	5.141	9.27		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.42040		7.42040	7.40310	7.40310		10.34		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	238.46140		0.23846	228.85010	0.22885	238.461	10.33		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	158.06140		0.15806	165.75010	0.16575	158.061	10.33		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	232.99150		0.23299	223.54530	0.22355	232.992	10.33	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	162.59150		0.16259	170.44530	0.17045	162.591	10.33	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	227.60280		0.22760	218.32390	0.21832	227.603	10.33	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	167.20280		0.16720	175.22390	0.17522	167.203	10.33	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			6.63384		111.61725	6.67481	111.30567			0.00	0	1,630.00
R023	On 07/02/2013	Bond Future	7.04	Call	3,038.52000		3.03852	2,726.94000	2.72694	3,038.520		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	3,111.94000		3.11194	2,800.36000	2.80036	3,111.940		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	3,185.29000		3.18529	2,873.71000	2.87371	3,185.290		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			6.67660		109.05610	6.71896	108.74063			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.04	Call	2,668.30000		2.66830	2,352.83000	2.35283	2,668.300		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	2,740.52000		2.74052	2,425.05000	2.42505	2,740.520		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	2,812.68000		2.81268	2,497.21000	2.49721	2,812.680		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			6.72375		110.49733	6.76770	110.17762			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	4,027.51000		4.02751	3,707.80000	3.70780	4,027.510		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	4,096.88000		4.09688	3,777.17000	3.77717	4,096.880		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	4,166.19000		4.16619	3,846.48000	3.84648	4,166.190		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 07/02/2013	Bond Future			5.30630		125.13717	5.34255	125.04015		1.88	333,740,832.39	2,667	6,033.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,571.04000		2.57104	2,474.04000	2.47404	2,571.040	2.03	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	0.00000		0.00000	0.02000	0.00002	0.000	2.03	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	3,142.06000		3.14206	3,045.04000	3.04504	3,142.060	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	3,658.07000		3.65807	3,561.05000	3.56105	3,658.070	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	3,786.61000		3.78661	3,689.59000	3.68959	3,786.610	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	3,914.97000		3.91497	3,817.95000	3.81795	3,914.970	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			5.30592		119.85114	5.34630	119.75282		1.85	11,985,114.00	100	13,241.00
R157	On 02/05/2013	Bond Future	5.35	Call	540.65000		0.54065	496.11000	0.49611	540.650	1.87	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	433.33000		0.43333	487.11000	0.48711	433.330	1.87	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	554.23000		0.55423	508.91000	0.50891	554.230	1.87	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	422.58000		0.42258	475.58000	0.47558	422.580	1.87	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	527.25000		0.52725	483.48000	0.48348	527.250	1.86	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	444.27000		0.44427	498.82000	0.49882	444.270	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.30083		116.33794	5.35430	116.23669		1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	1,016.82000		1.01682	957.60000	0.95760	1,016.820	1.67	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	451.88000		0.45188	493.91000	0.49391	451.880	1.67	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	1,029.00000		1.02900	969.36000	0.96936	1,029.000	1.67	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	445.24000		0.44524	486.85000	0.48685	445.240	1.67	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	1,004.73000		1.00473	945.92000	0.94592	1,004.730	1.67	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	458.61000		0.45861	501.05000	0.50105	458.610	1.67	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 07/02/2013	Bond Future			7.11063		131.07105	7.16676	130.48582		11.58		65,535,525.00	500	57,247.00
R186	On 07/02/2013	Bond Future	7.00	Call	1,034.42000		1.03442	909.34000	0.90934	1,034.420	11.49		0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	2,198.78000		2.19878	2,658.93000	2.65893	2,198.780	11.49		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	2,373.82000		2.37382	2,100.59000	2.10059	2,373.820	11.58		0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	927.45000		0.92745	1,239.45000	1.23945	927.450	11.58		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Call	2,647.83000		2.64783	2,349.02000	2.34902	2,647.830	11.60		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Put	790.51000		0.79051	1,076.93000	1.07693	790.510	11.60		0.00	0	100.00
R186	On 07/02/2013	Bond Future	8.50	Call	13,461.36000		13.46136	12,876.83000	12.87683	13,461.360	12.17		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	0.25000		0.00025	0.95000	0.00095	0.250	12.17		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Call	13,908.13000		13.90813	13,323.37000	13.32337	13,908.130	12.17		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	0.15000		0.00015	0.62000	0.00062	0.150	12.17		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	11,833.18000		11.83318	11,250.68000	11.25068	11,833.180	12.17		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	1.33000		0.00133	4.06000	0.00406	1.330	12.17		0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.45	Call	13,012.18000		13.01218	12,427.98000	12.42798	13,012.180	12.17		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	0.41000		0.00041	1.44000	0.00144	0.410	12.17		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	13,192.14000		13.19214	12,607.79000	12.60779	13,192.140	12.17		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	0.34000		0.00034	1.22000	0.00122	0.340	12.17		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	4,292.32000		4.29232	3,869.98000	3.86998	4,292.320	11.73		0.00	0	540.00
R186	On 07/02/2013	Bond Future	7.50	Put	307.45000		0.30745	470.34000	0.47034	307.450	11.73		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	6,532.37000		6.53237	6,011.43000	6.01143	6,532.370	11.88		0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	78.93000		0.07893	143.22000	0.14322	78.930	11.88		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	8,869.99000		8.86999	8,304.03000	8.30403	8,869.990	12.03		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	15.72000		0.01572	34.99000	0.03499	15.720	12.03		0.00	0	150.00
R186	On 02/05/2013	Bond Future			7.16333		132.65866	7.22119	132.06621		11.81		13,265,866.00	100	122.00
R186	On 02/05/2013	Bond Future	7.40	Call	4,726.34000		4.72634	4,410.46000	4.41046	4,726.340	11.89		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,326.79000		2.32679	2,603.36000	2.60336	2,326.790	11.89		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Call	4,788.07000		4.78807	4,469.41000	4.46941	4,788.070	11.90		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 02/05/2013	Bond Future	7.41	Put	2,288.51000		2.28851	2,562.30000	2.56230	2,288.510	11.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	4,664.98000		4.66498	4,351.88000	4.35188	4,664.980	11.89	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,365.55000		2.36555	2,644.90000	2.64490	2,365.550	11.89	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.28762		130.94483	7.34962	130.33590		12.40	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	10,770.05000		10.77005	10,355.40000	10.35540	10,770.050	12.79	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,652.47000		2.65247	2,846.75000	2.84675	2,652.470	12.79	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	10,834.50000		10.83450	10,418.52000	10.41852	10,834.500	12.80	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,627.10000		2.62710	2,820.05000	2.82005	2,627.100	12.80	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	14,755.86000		14.75586	14,270.05000	14.27005	14,755.860	12.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,413.60000		1.41360	1,536.72000	1.53672	1,413.600	12.99	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	10,705.72000		10.70572	10,292.39000	10.29239	10,705.720	12.78	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,678.06000		2.67806	2,873.66000	2.87366	2,678.060	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			217.98737		217.98737	217.97983	217.97983			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,997.37000		4.99737	4,989.83000	4.98983	4,997.370		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	4,987.37000		4.98737	4,979.83000	4.97983	4,987.370		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	4,977.37000		4.97737	4,969.83000	4.96983	4,977.370		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 07/02/2013	Bond Future			287.54946		287.54946	287.02155	287.02155			0.00	0	2,633.00



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	278.99	Call	8,559.46000	8.55946	8,031.55000	8.03155	8,559.460		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	8,549.46000	8.54946	8,021.55000	8.02155	8,549.460		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	8,539.46000	8.53946	8,011.55000	8.01155	8,539.460		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			291.17421	291.17421	290.63961	290.63961			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,784.21000	8.78421	8,249.61000	8.24961	8,784.210		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	8,774.21000	8.77421	8,239.61000	8.23961	8,774.210		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	8,764.21000	8.76421	8,229.61000	8.22961	8,764.210		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			5.03473	107.76284	5.06042	107.71596		1.24	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	92.33000	0.09233	83.06000	0.08306	92.330	1.24	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	192.31000	0.19231	229.92000	0.22992	192.310	1.24	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	1,025.62000	1.02562	979.14000	0.97914	1,025.620	1.31	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	0.24000	0.00024	0.64000	0.00064	0.240	1.31	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,099.63000	2.09963	2,052.75000	2.05275	2,099.630	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	2,188.50000	2.18850	2,141.62000	2.14162	2,188.500	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	2,277.27000	2.27727	2,230.39000	2.23039	2,277.270	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			4.99629	109.06810	5.02598	109.02053		1.08	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	1.11000	0.00111	0.98000	0.00098	1.110	1.01	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,532.26000	1.53226	1,579.70000	1.57970	1,532.260	1.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 02/05/2013	Bond Future	4.06	Call	1.22000		0.00122	1.08000	0.00108	1.220	1.02	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,516.03000		1.51603	1,563.46000	1.56346	1,516.030	1.02	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	1.02000		0.00102	0.90000	0.00090	1.020	1.01	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,548.50000		1.54850	1,595.95000	1.59595	1,548.500	1.01	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.83872		107.59920	4.88338	107.55012		0.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	329.23000		0.32923	307.86000	0.30786	329.230	0.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	371.81000		0.37181	399.52000	0.39952	371.810	0.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	334.92000		0.33492	313.30000	0.31330	334.920	0.91	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	366.50000		0.36650	393.96000	0.39396	366.500	0.91	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	323.60000		0.32360	302.48000	0.30248	323.600	0.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	377.18000		0.37718	405.14000	0.40514	377.180	0.90	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 07/02/2013	Bond Future			219.37484		219.37484	220.74218	220.74218			0.00	0	50,656.00
R202	On 07/02/2013	Bond Future	204.99	Call	14,384.84000		14.38484	15,752.18000	15.75218	14,384.840		0.00	0	0.00
R202	On 07/02/2013	Bond Future	204.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Call	14,374.84000		14.37484	15,742.18000	15.74218	14,374.840		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Call	14,364.84000		14.36484	15,732.18000	15.73218	14,364.840		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future			222.14005		222.14005	223.52463	223.52463			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	11,100.05000		11.10005	12,484.63000	12.48463	11,100.050		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	11,090.05000		11.09005	12,474.63000	12.47463	11,090.050		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	11,080.05000		11.08005	12,464.63000	12.46463	11,080.050		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			5.67760		113.66893	5.72888	113.45210		4.06		0.00	0	19,398.00
R203	On 07/02/2013	Bond Future	5.54	Call	233.07000		0.23307	195.25000	0.19525	233.070	4.02		0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	817.46000		0.81746	996.47000	0.99647	817.460	4.02		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,846.52000		1.84652	1,659.05000	1.65905	1,846.520	4.15		0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	34.40000		0.03440	63.76000	0.06376	34.400	4.15		0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	3,213.11000		3.21311	2,999.18000	2.99918	3,213.110	4.25		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	1.61000		0.00161	4.51000	0.00451	1.610	4.25		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Call	5,189.62000		5.18962	4,972.81000	4.97281	5,189.620	4.33		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	0.00000		0.00000	0.02000	0.00002	0.000	4.33		0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	6,023.68000		6.02368	5,806.85000	5.80685	6,023.680	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	3,416.37000		3.41637	3,201.45000	3.20145	3,416.370	4.26		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	0.95000		0.00095	2.86000	0.00286	0.950	4.26		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	3,619.42000		3.61942	3,403.83000	3.40383	3,619.420	4.27		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	0.55000		0.00055	1.79000	0.00179	0.550	4.27		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	4,024.53000		4.02453	3,808.19000	3.80819	4,024.530	4.30		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	0.18000		0.00018	0.67000	0.00067	0.180	4.30		0.00	0	30,250.00
R203	On 02/05/2013	Bond Future			5.70048		110.88914	5.75499	110.66959		4.07		0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,437.76000		1.43776	1,316.07000	1.31607	1,437.760	4.11		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	636.74000		0.63674	734.60000	0.73460	636.740	4.11		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,463.45000		1.46345	1,340.38000	1.34038	1,463.450	4.12		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	622.47000		0.62247	718.95000	0.71895	622.470	4.12		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,412.29000		1.41229	1,292.00000	1.29200	1,412.290	4.11		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	651.25000		0.65125	750.51000	0.75051	651.250	4.11		0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.76029		109.77716	5.82352	109.55131		3.94		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	571.00	Call	107,547.64000		107.54764	107,321.79000	107.32179	107,547.640	4.19	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.19	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	2,016.00000		2.01600	1,893.29000	1.89329	2,016.000	4.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,198.27000		1.19827	1,301.41000	1.30141	1,198.270	4.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	2,037.21000		2.03721	1,913.70000	1.91370	2,037.210	4.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,184.05000		1.18405	1,286.39000	1.28639	1,184.050	4.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	2,058.91000		2.05891	1,934.61000	1.93461	2,058.910	4.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,170.34000		1.17034	1,271.89000	1.27189	1,170.340	4.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,467.36000		1.46736	1,367.39000	1.36739	1,467.360	3.94	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,647.40000		1.64740	1,773.28000	1.77328	1,647.400	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			5.92933		111.27015	5.97031	111.05796		5.53	0.00	0	16,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	6,785.10000		6.78510	6,572.93000	6.57293	6,785.100	5.88	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	0.01000		0.00001	0.03000	0.00003	0.010	5.88	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	7,548.77000		7.54877	7,336.58000	7.33658	7,548.770	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	9,890.90000		9.89090	9,678.71000	9.67871	9,890.900	5.88	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.88	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	10,121.46000		10.12146	9,909.27000	9.90927	10,121.460	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	10,351.38000		10.35138	10,139.19000	10.13919	10,351.380	5.88	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.88	0.00	0	0.00
R204	On 02/05/2013	Bond Future			5.96191		112.61790	6.00501	112.40298		5.46	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,345.56000		2.34556	2,215.53000	2.21553	2,345.560	5.56	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	673.41000		0.67341	758.30000	0.75830	673.410	5.56	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,379.85000		2.37985	2,248.62000	2.24862	2,379.850	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	6.31	Put	658.72000		0.65872	742.41000	0.74241	658.720	5.56	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	2,311.50000		2.31150	2,182.67000	2.18267	2,311.500	5.55	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	688.36000		0.68836	774.45000	0.77445	688.360	5.55	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.04250		111.62953	6.09103	111.40849		5.38	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,821.45000		2.82145	2,702.77000	2.70277	2,821.450	5.48	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,654.87000		1.65487	1,757.23000	1.75723	1,654.870	5.48	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,848.93000		2.84893	2,729.55000	2.72955	2,848.930	5.48	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,637.35000		1.63735	1,739.01000	1.73901	1,637.350	5.48	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,993.60000		4.99360	4,830.61000	4.83061	4,993.600	5.71	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	732.31000		0.73231	790.36000	0.79036	732.310	5.71	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,794.09000		2.79409	2,676.12000	2.67612	2,794.090	5.47	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,672.53000		1.67253	1,775.60000	1.77560	1,672.530	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			5.05450		102.75178	5.08100	102.72775		0.51	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	1.04000		0.00104	0.94000	0.00094	1.040	0.50	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	268.62000		0.26862	292.55000	0.29255	268.620	0.50	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	32.49000		0.03249	27.53000	0.02753	32.490	0.51	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	81.92000		0.08192	100.99000	0.10099	81.920	0.51	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	807.03000		0.80703	783.00000	0.78300	807.030	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	851.79000		0.85179	827.76000	0.82776	851.790	0.57	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.57	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	896.53000		0.89653	872.50000	0.87250	896.530	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	6.05	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			4.98494	103.99633	5.02070	103.97192			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	1,091.91000	1.09191	1,116.32000	1.11632	1,091.910		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	1,084.96000	1.08496	1,109.37000	1.10937	1,084.960		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	1,098.86000	1.09886	1,123.27000	1.12327	1,098.860		0.41	0.00	0	0.00
R206	On 07/11/2013	Bond Future			3.93305	103.03941	4.07397	103.01413			0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	88.71000	0.08871	72.07000	0.07207	88.710		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	22.90000	0.02290	31.54000	0.03154	22.900		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	89.98000	0.08998	73.20000	0.07320	89.980		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	22.38000	0.02238	30.88000	0.03088	22.380		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	87.45000	0.08745	70.94000	0.07094	87.450		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	23.44000	0.02344	32.21000	0.03221	23.440		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			6.18673	106.46792	6.22267	106.26106			6.79	0.00	0	11,309.00
R207	On 07/02/2013	Bond Future	7.66	Call	8,087.53000	8.08753	7,880.69000	7.88069	8,087.530		7.18	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	0.00000	0.00000	0.02000	0.00002	0.000		7.18	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	8,815.81000	8.81581	8,608.95000	8.60895	8,815.810		7.18	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	0.00000	0.00000	0.00000	0.00000	0.000		7.18	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	10,859.99000	10.85999	10,653.13000	10.65313	10,859.990		7.18	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	0.00000	0.00000	0.00000	0.00000	0.000		7.18	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	11,111.75000	11.11175	10,904.89000	10.90489	11,111.750		7.18	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	0.00000	0.00000	0.00000	0.00000	0.000		7.18	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	11,362.69000	11.36269	11,155.83000	11.15583	11,362.690		7.18	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000		7.18	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.22721	107.75745	6.26474	107.54802			7.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 02/05/2013	Bond Future	6.45	Call	2,338.06000	2.33806	2,231.19000	2.23119	2,338.060	7.08	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,102.27000	1.10227	1,204.83000	1.20483	1,102.270	7.08	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	2,372.46000	2.37246	2,264.46000	2.26446	2,372.460	7.09	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,081.62000	1.08162	1,183.05000	1.18305	1,081.620	7.09	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	2,303.91000	2.30391	2,198.18000	2.19818	2,303.910	7.08	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,123.21000	1.12321	1,226.91000	1.22691	1,123.210	7.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.32268	107.03115	6.36423	106.81573		7.06	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,798.84000	3.79884	3,678.97000	3.67897	3,798.840	7.13	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,862.27000	1.86227	1,957.82000	1.95782	1,862.270	7.13	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,830.78000	3.83078	3,710.28000	3.71028	3,830.780	7.14	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,843.49000	1.84349	1,938.41000	1.93841	1,843.490	7.14	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,767.02000	3.76702	3,647.78000	3.64778	3,767.020	7.13	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,881.21000	1.88121	1,977.39000	1.97739	1,881.210	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			6.32161	105.18407	6.36254	104.92309		7.76	0.00	0	19,911.00
R208	On 07/02/2013	Bond Future	6.00	Call	176.91000	0.17691	166.36000	0.16636	176.910	7.69	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	2,256.35000	2.25635	2,506.78000	2.50678	2,256.350	7.69	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	8,813.44000	8.81344	8,552.49000	8.55249	8,813.440	8.24	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	0.01000	0.00001	0.04000	0.00004	0.010	8.24	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	9,212.35000	9.21235	8,951.39000	8.95139	9,212.350	8.24	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	0.00000	0.00000	0.02000	0.00002	0.000	8.24	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	14,581.24000	14.58124	14,320.26000	14.32026	14,581.240	8.24	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	0.00000	0.00000	0.00000	0.00000	0.000	8.24	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	9,778.59000	9.77859	9,517.62000	9.51762	9,778.590	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	7.95	Put	0.00000	0.00000	0.00000	0.01000	0.00001	0.000	8.24	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Call	10,060.10000	10.06010	9,799.12000	9.79912	10,060.100	8.24	0.00	0	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	0.00000	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	10,340.55000	10.34055	10,079.57000	10.07957	10,340.550	8.24	0.00	0	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	8.24	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.36021	103.06503	6.40272	102.80080			8.17	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,895.50000	2.89550	2,746.33000	2.74633	2,895.500	8.24	0.00	0	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,049.90000	1.04990	1,164.96000	1.16496	1,049.900	8.24	0.00	0	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,815.46000	2.81546	2,669.09000	2.66909	2,815.460	8.23	0.00	0	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,091.70000	1.09170	1,209.56000	1.20956	1,091.700	8.23	0.00	0	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,855.35000	2.85535	2,707.58000	2.70758	2,855.350	8.24	0.00	0	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,070.64000	1.07064	1,187.10000	1.18710	1,070.640	8.24	0.00	0	0	0.00
R208	On 07/11/2013	Bond Future			6.45446	102.50175	6.50089	102.23004			8.35	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,236.25000	4.23625	4,085.00000	4.08500	4,236.250	8.49	0.00	0	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,178.10000	2.17810	2,298.56000	2.29856	2,178.100	8.49	0.00	0	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,950.47000	6.95047	6,751.02000	6.75102	6,950.470	8.81	0.00	0	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,041.99000	1.04199	1,114.25000	1.11425	1,041.990	8.81	0.00	0	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	4,165.58000	4.16558	4,015.90000	4.01590	4,165.580	8.48	0.00	0	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,221.84000	2.22184	2,343.87000	2.34387	2,221.840	8.48	0.00	0	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,200.85000	4.20085	4,050.39000	4.05039	4,200.850	8.48	0.00	0	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,199.88000	2.19988	2,321.13000	2.32113	2,199.880	8.48	0.00	0	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 07/02/2013	Bond Future			7.90670	84.83925	7.96277	84.33081			15.17	0.00	0	11,384.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/02/2013	Bond Future	8.63	Call	6,239.70000		6.23970	5,765.67000	5.76567	6,239.700	15.50	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	34.84000		0.03484	69.25000	0.06925	34.840	15.50	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	7,801.14000		7.80114	7,304.52000	7.30452	7,801.140	15.60	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	8.56000		0.00856	20.38000	0.02038	8.560	15.60	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	8,723.77000		8.72377	8,221.04000	8.22104	8,723.770	15.66	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	3.40000		0.00340	9.11000	0.00911	3.400	15.66	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	9,855.66000		9.85566	9,349.27000	9.34927	9,855.660	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	0.95000		0.00095	3.00000	0.00300	0.950	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	9,103.86000		9.10386	8,599.57000	8.59957	9,103.860	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	2.27000		0.00227	6.42000	0.00642	2.270	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	9,481.17000		9.48117	8,975.66000	8.97566	9,481.170	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	1.48000		0.00148	4.41000	0.00441	1.480	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	9,556.30000		9.55630	9,050.59000	9.05059	9,556.300	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	1.36000		0.00136	4.09000	0.00409	1.360	15.68	0.00	0	0.00
R209	On 02/05/2013	Bond Future			7.96117		82.72507	8.01860	82.21045		16.85	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	3,241.27000		3.24127	3,011.12000	3.01112	3,241.270	16.86	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	2,803.40000		2.80340	3,087.87000	3.08787	2,803.400	16.86	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	3,149.48000		3.14948	2,924.18000	2.92418	3,149.480	16.85	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	2,890.52000		2.89052	3,179.84000	3.17984	2,890.520	16.85	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	3,194.93000		3.19493	2,967.20000	2.96720	3,194.930	16.85	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	2,846.44000		2.84644	3,133.33000	3.13333	2,846.440	16.85	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.08811		81.85425	8.14877	81.32526		19.46	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	9,125.04000		9.12504	8,786.86000	8.78686	9,125.040	19.93	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,158.30000		3.15830	3,349.11000	3.34911	3,158.300	19.93	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	12,750.54000		12.75054	12,344.74000	12.34474	12,750.540	20.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,696.44000		1.69644	1,819.63000	1.81963	1,696.440	20.31	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	9,022.43000		9.02243	8,686.47000	8.68647	9,022.430	19.92	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,211.73000		3.21173	3,404.76000	3.40476	3,211.730	19.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.80	Call	9,073.69000		9.07369	8,736.62000	8.73662	9,073.690	19.92	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,184.91000		3.18491	3,376.83000	3.37683	3,184.910	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			166.45289		166.45289	166.43711	166.43711			0.00	0	1,237.00
R210	On 07/02/2013	Bond Future	156.99	Call	9,462.89000		9.46289	9,447.11000	9.44711	9,462.890		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	9,452.89000		9.45289	9,437.11000	9.43711	9,452.890		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	9,442.89000		9.44289	9,427.11000	9.42711	9,442.890		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			166.69390		166.69390	166.67779	166.67779			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	5,553.90000		5.55390	5,537.79000	5.53779	5,553.900		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	5,543.90000		5.54390	5,527.79000	5.52779	5,543.900		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	5,533.90000		5.53390	5,517.79000	5.51779	5,533.900		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 07/02/2013	Bond Future			126.08333		126.08333	126.07622	126.07622			0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	3,093.33000		3.09333	3,086.22000	3.08622	3,093.330		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

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	123.00	Call	3,083.33000		3.08333	3,076.22000	3.07622	3,083.330		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	3,073.33000		3.07333	3,066.22000	3.06622	3,073.330		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			127.67261		127.67261	127.66543	127.66543			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	1,982.61000		1.98261	1,975.43000	1.97543	1,982.610		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	1,972.61000		1.97261	1,965.43000	1.96543	1,972.610		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	1,962.61000		1.96261	1,955.43000	1.95543	1,962.610		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			132.70649		132.70649	132.69559	132.69559			0.00	0	10,659.00
R212	On 07/02/2013	Bond Future	128.99	Call	3,716.49000		3.71649	3,705.59000	3.70559	3,716.490		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	3,706.49000		3.70649	3,695.59000	3.69559	3,706.490		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	3,696.49000		3.69649	3,685.59000	3.68559	3,696.490		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			134.37932		134.37932	134.36829	134.36829			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,289.32000		3.28932	3,278.29000	3.27829	3,289.320		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	3,279.32000		3.27932	3,268.29000	3.26829	3,279.320		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	3,269.32000		3.26932	3,258.29000	3.25829	3,269.320		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/02/2013	Bond Future			7.65225		96.86024	7.70334	96.38919		15.02	0.00	0	10,414.00
R213	On 07/02/2013	Bond Future	8.90	Call	10,590.03000		10.59003	10,122.18000	10.12218	10,590.030	15.49	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	1.87000		0.00187	5.07000	0.00507	1.870	15.49	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	10,976.47000		10.97647	10,507.75000	10.50775	10,976.470	15.49	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	1.25000		0.00125	3.58000	0.00358	1.250	15.49	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	11,360.44000		11.36044	10,891.06000	10.89106	11,360.440	15.49	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	0.83000		0.00083	2.50000	0.00250	0.830	15.49	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	11,741.91000		11.74191	11,272.04000	11.27204	11,741.910	15.49	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	0.55000		0.00055	1.73000	0.00173	0.550	15.49	0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.70594		94.49903	7.75834	94.02219		16.07	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	4,027.18000		4.02718	3,798.82000	3.79882	4,027.180	16.14	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,635.16000		2.63516	2,883.64000	2.88364	2,635.160	16.14	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	3,927.12000		3.92712	3,702.96000	3.70296	3,927.120	16.13	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	2,714.12000		2.71412	2,966.80000	2.96680	2,714.120	16.13	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	3,976.99000		3.97699	3,750.73000	3.75073	3,976.990	16.13	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2,674.42000		2.67442	2,925.00000	2.92500	2,674.420	16.13	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.83490		93.55918	7.89044	93.06913		17.02	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	9,501.17000		9.50117	9,184.67000	9.18467	9,501.170	17.44	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	2,987.05000		2.98705	3,160.60000	3.16060	2,987.050	17.44	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	9,393.97000		9.39397	9,079.54000	9.07954	9,393.970	17.42	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,039.45000		3.03945	3,215.07000	3.21507	3,039.450	17.42	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	9,447.53000		9.44753	9,132.06000	9.13206	9,447.530	17.43	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,013.15000		3.01315	3,187.73000	3.18773	3,013.150	17.43	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 07/02/2013	Bond Future			7.94659		86.80034	8.00266	86.25996		16.73	0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	5,958.13000		5.95813	5,482.75000	5.48275	5,958.130	17.05	0.00	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	8.59	Put	84.64000		0.08464	149.64000	0.14964	84.640	17.05	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	6,039.37000		6.03937	5,561.43000	5.56143	6,039.370	17.06	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	80.00000		0.08000	142.44000	0.14244	80.000	17.06	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	6,120.67000		6.12067	5,640.25000	5.64025	6,120.670	17.06	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	75.59000		0.07559	135.55000	0.13555	75.590	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			1.40910		1.40910	1.41100	1.41100		12.29	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,204.36460		0.12044	1,224.23610	0.12242	1,204.365	12.61	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	13.36460		0.00134	14.23610	0.00142	13.365	12.61	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,109.18130		0.11092	1,128.85520	0.11289	1,109.181	12.49	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	18.18130		0.00182	18.85520	0.00189	18.181	12.49	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,015.47480		0.10155	1,034.79950	0.10348	1,015.475	12.36	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	24.47480		0.00245	24.79950	0.00248	24.475	12.36	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.42050		1.42050	1.42210	1.42210		13.24	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	641.34870		0.06413	646.08020	0.06461	641.349	13.13	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	336.34870		0.03363	325.08020	0.03251	336.349	13.13	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	588.47580		0.05885	592.10830	0.05921	588.476	13.24	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	383.47580		0.03835	371.10830	0.03711	383.476	13.24	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	541.63320		0.05416	544.92910	0.05449	541.633	13.42	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	436.63320		0.04366	423.92910	0.04239	436.633	13.42	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>598,174,573.09</b>	<b>22,528</b>	<b>1 317 885.00</b>	

### i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		11.36828	99.94188	11.34015			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		22.71361	108.85858	22.65914			107,769,994,200.00	990,000	495,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA04	On 22/03/2017	Spot Bond	100.00011	9.18364	100.00011	9.16090			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	111.70673	11.43701	111.70673	11.40900			0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond	100.63261	0.01818	100.63261	0.01813		301,897,830,000.00		3,000,000	2,500,000.00
AB011	On 21/11/2023	Spot Bond	100.64155	0.00740	100.64155	0.00738		100,641,550,000.00		1,000,000	500,000.00
AB012	On 21/11/2022	Spot Bond	8.00000	46.20589	8.00000	46.19587			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	101.73855	10.03237	101.73855	10.00961			0.00	0	1,000,000.00
AB06	On 27/03/2015	Spot Bond	105.29362	24.46388	105.29362	24.40678			0.00	0	13,710,000.00
AB07	On 07/03/2014	Spot Bond	105.62267	46.34972	105.62267	46.24126			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	10.96995	100.96284	10.94314			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	13.07757	111.66393	13.04555			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	57.48740	100.00003	57.30393			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	74.24033	215.58145	73.93520			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	28.52261	134.94825	28.43565			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.47083	269.82094	2.45926			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	21.87409	100.53123	21.82084			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	39.76608	100.25380	39.66739			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	12.42163	100.10451	12.39083			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	8.01965	100.10764	7.99978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.57111	100.11256	7.55234			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	7.63273	100.11573	7.61382			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	26.82574	113.03853	26.75942			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	21.49374	102.88112	21.43915			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	32.90022	106.71879	32.82260			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	27.82468	101.43096	27.75489			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	21.80873	100.69530	21.75439			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	10.73581	101.53927	10.70886			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	15.03504	101.47729	14.99731			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	9.05606	101.61005	9.03331			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	102.42708	104.93328	102.15814			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	65.28094	108.48706	65.12483			0.00	0	1,300,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	58.91837	101.57306	58.72778			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	99.84768	100.00000	99.59743			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.57314	97.67041	100.57314	97.42183		603,438,840,000.00	6,000,000	2,000,000.00	
ABLI01	On 31/03/2013	Spot Bond	215.26681	74.27299	215.26681	73.96804			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI02	On 08/05/2014	Spot Bond	133.33110	38.97696	133.33110	38.85913			0.00	0	3,500,000.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	20.79952	122.14204	20.74056			0.00	0	1,000,000.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.69961	113.35700	8.67628			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	15.70222	123.70523	15.66051			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	15.91464	102.18114	15.86885			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.41344	99.83242	10.38769			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	10.46737	99.82309	10.44149			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	10.98099	99.81405	10.95385			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	4.93360	106.48741	4.92103			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	20.56752	100.00000	20.51660			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	3.54675	165.75435	3.53428			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	12.05271	157.68318	12.01181			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	2.86808	170.05600	2.85780			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	124.89892	143.83197	124.45810			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.36148	172.68858	3.34930			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	74.24449	215.54135	73.93939			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	74.23973	215.58717	73.93461			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	88.54167	100.00000	88.33998			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN33	On 29/01/2018	Spot Bond	71.58015	6.60659	71.58015	6.59685			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.60659	71.58015	6.59685			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	94.43020	100.36979	94.20025			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	11.92602	84.61000	11.90601			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	18.43009	92.57000	18.39703			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.48439	100.05362	10.45842			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	16.41580	95.34000	16.38572			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	30.69106	100.00000	30.63283			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	15.32787	94.00000	15.30006			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	14.35416	94.99000	14.32792			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	30.21493	89.20000	30.16131			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	28.80754	90.02000	28.75593			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	8.50127	101.37010	8.47997			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	8.36379	101.21709	8.33701			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	27.54732	89.83000	27.49805			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	19.46061	136.93312	19.40493			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	23.17218	102.86000	23.12731			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN52	On 18/05/2016	Spot Bond	96.69000	23.62595	96.69000	23.58135			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	22.70527	96.61000	22.66243			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	22.33921	96.38000	22.29714			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	8.89225	99.94804	8.87025			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	22.44880	121.81240	22.38989			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	71.13175	104.20000	70.99504			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	8.82627	101.30453	8.80416			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	20.22544	93.54000	20.18817			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	19.20236	92.85000	19.16716			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.82518	103.39542	2.81724			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.42817	149.61017	2.42073			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.05225	196.08295	2.04456			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	15.95035	95.40000	15.92086			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	66.81478	107.27000	66.68384			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	15.81738	94.09000	15.78810			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	12.54013	114.69202	12.50876			0.00	0	5,000,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	22.61706	105.76936	22.56407		3,709,754,532,640.00	35,074,000	22,237,000.00	
ABS6	On 01/06/2020	Spot Bond	102.79126	9.08270	102.79126	9.06202			0.00	0	3,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7	On 11/09/2026	Spot Bond	101.48825	11.59210	101.48825	11.56585			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	110.44192	17.08029	110.44192	17.03885			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	125.04605	34.10225	125.04605	34.00440			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	120.47727	4.00000	120.43943			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	2.43343	274.59193	2.42190			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	123.88924	5.73074	123.88924	5.71457			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	3.78451	128.40915	3.77354			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	65.32624	99.53952	65.12310			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	90.96345	100.06620	90.75079			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	76.97844	100.07265	76.66149			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	23.57196	100.00000	23.51359			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	60.22383	100.53957	60.03073			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	98.36949	101.66199	97.83774			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	60.22383	100.53957	60.03073			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	92.33046	101.42690	91.87877			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	83.88469	102.82057	83.70956			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	24.85536	111.03772	24.79480			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	19.21231	100.83941	19.16542			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL033	On 20/08/2015	Spot Bond	100.86237	19.46779	100.86237	19.42026			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	23.08751	101.18756	23.03099			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	58.06182	100.06785	57.87642			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	58.01822	100.06721	57.83295			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	18.95677	100.81643	18.91051			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.17606	54.43317	8.16633			0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	103.37632	100.00000	103.10284			0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	103.37632	100.00000	103.10284			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	42.74448	100.61624	42.64036			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	57.07160	99.86961	56.93044			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	18.66079	100.00000	18.62539			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	15.66946	100.00000	15.63973			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	15.66946	100.00000	15.63973			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	58.59955	100.07583	58.41241			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	16.72706	100.07969	16.68562			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	17.53755	100.08857	17.49409			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	16.36573	100.07573	16.32518			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL080	On 20/09/2015	Spot Bond	100.07841	16.60988	100.07841	16.56872			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	16.71729	100.07959	16.67587			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	13.15918	103.08180	13.12948			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	13.15918	103.08180	13.12948			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	13.22674	103.10163	13.19689			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	16.17041	100.07361	16.13033			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	13.22674	103.10163	13.19689			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	13.09158	103.06198	13.06205			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	27.35595	79.64238	27.31209			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	28.37206	100.07204	28.30175			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	58.45517	100.07100	58.31032			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	15.86655	99.94507	15.82729			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	58.45517	100.07100	58.31032			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	8.53679	100.07684	8.51564			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	8.37309	100.07933	8.35233			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	8.32878	100.08039	8.30814			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	8.11473	100.07826	8.09462			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	58.19533	100.06560	58.05114			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL100	On 20/12/2017	Spot Bond	100.07361	9.06278	100.07361	9.04031				0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	101.19124	99.72353	101.19124	99.44858				0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	77.48009	101.31884	77.25877				0.00	0	0.00
ACL103	On 18/01/2013	Spot Bond	101.19124	99.72353	101.19124	99.44858				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	9.91775	110.28658	9.89096				0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	39.80234	100.06728	39.70371				0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	50.54952	105.71996	50.43307				0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	44.71134	100.99526	44.60207				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	7.12892	101.18059	7.11146				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	7.07632	102.01291	7.05887				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	9.33040	100.00000	9.31269				0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	43.54983	101.04786	45.10426				0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.01036	100.00000	4.00143				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.15032	100.00000	5.13880				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	13.46247	72.59933	13.44236				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.08222	127.83552	3.07381				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.20060	127.87043	3.19188				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129		On 20/09/2021	Spot Bond	100.07569	7.88611	100.07569	7.86656		0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	100.62321	30.01161	100.62321	29.93851		0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	100.62321	30.01161	100.62321	29.93851		0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	101.04786	43.54983	101.04786	45.10426		0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	100.51806	29.62772	100.51806	29.55561		0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	100.07299	28.44794	100.07299	28.37745		0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	100.07235	28.39735	100.07235	28.32699		0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	101.33418	7.65384	101.33418	7.63466		0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	100.41093	11.54980	100.41093	11.52109		0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	101.33457	7.64323	101.33457	7.62407		0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	103.90444	12.83931	103.90444	12.81014		0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	103.93140	12.90566	103.93140	12.87634		0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	100.22094	28.39854	100.22094	28.32808		0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	100.59173	11.60499	100.59173	11.57610		0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	99.93469	11.04763	99.93469	11.02029		0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	100.07603	7.91820	100.07603	7.89858		0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	100.93686	65.39677	100.93686	65.23348		0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	100.27790	39.58470	100.27790	39.48643		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL150	On 20/03/2014	Spot Bond	100.06196	39.45118	100.06196	39.35343			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	9.94145	100.07446	9.91681			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	43.40751	100.76536	43.30163			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	20.30233	100.06587	20.25201			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	20.14515	100.06402	20.09524			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	20.45024	100.06760	20.39957			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	9.92053	100.07424	9.89595			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	9.55459	100.07047	9.53091			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	20.33006	100.06619	20.27968			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	20.43175	100.06739	20.38112			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	13.13064	102.65284	13.10062			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	15.70160	100.06844	15.66270			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	20.37628	100.06674	20.32579			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	41.66541	100.09530	41.56215			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	20.57511	100.18292	20.52407			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	39.56472	100.06691	39.46669			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	10.02529	108.26890	10.00148			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL168		On 20/06/2017	Spot Bond	100.07386	9.88918	100.07386	9.86467		0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	103.66222	4.41927	103.66222	4.40824		0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	100.06728	20.42251	100.06728	20.37190		0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	100.06735	20.44103	100.06735	20.39039		0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	100.07626	9.81553	100.07626	9.79122		0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	100.07891	8.21963	100.07891	8.19926		0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	100.07361	7.68656	100.07361	7.66751		0.00	0	0.00
ACL177		On 20/09/2013	Spot Bond	100.07223	58.14079	100.07223	57.95513		0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	100.07839	28.61548	100.07839	28.54457		0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	100.07574	20.88383	100.07574	20.83209		0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	100.08155	10.33829	100.08155	10.31266		0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	100.07626	9.81553	100.07626	9.79122		0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	100.07944	8.27293	100.07944	8.25244		0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	100.07796	9.17836	100.07796	9.15561		0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	100.07839	7.80868	100.07839	7.78933		0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	100.07515	10.96677	100.07515	10.93960		0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	100.07965	8.01854	100.07965	7.99867		0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	100.08103	8.15753	100.08103	8.13731		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL189	On 20/09/2013	Spot Bond	100.06425	57.58115	100.06425	57.39729			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	57.63936	100.06489	57.45531			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	15.53477	100.06989	15.49627			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	15.68128	100.07148	15.64242			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	8.10831	100.08134	8.08821			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	8.10831	100.08134	8.08821			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	10.91325	100.08737	10.88621			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	9.06238	100.07679	9.03992			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	10.82962	100.08652	10.80278			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	10.86098	100.08684	10.83407			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	10.91325	100.08737	10.88621			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	6.48708	85.50175	6.47434			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	8.29022	100.08315	8.26968			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	8.29022	100.08315	8.26968			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	88.83784	103.67806	88.63364			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.06960	100.00000	4.05974			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	29.72607	100.56844	29.65369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1B1		On 21/11/2014	Spot Bond	100.63477	30.38235	100.63477	30.30832		0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	100.67892	30.81965	100.67892	30.74453		0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	101.20949	16.25673	101.20949	16.21692		0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	101.34649	16.88321	101.34649	16.84182		0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	101.52904	17.71657	101.52904	17.67307		0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	108.27946	11.10474	108.27946	11.07822		0.00	0	4,300,000.00
AIR02		On 30/04/2023	Spot Bond	124.59492	11.57158	124.59492	11.54083		0.00	0	110,000.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	29.35964	100.00000	29.28693		0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	115.64616	18.18859	115.64616	18.14278	7,485,313,352,160.00	64,726,000	41,563,000.00	
AIR03U		On 26/10/2014	Spot Bond	100.00000	32.70805	100.00000	35.01499		0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	13.94415	100.00000	13.91312		0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	154.79211	4.01881	154.79211	4.00534		0.00	0	0.00
AIRL02		On 18/02/2014	Spot Bond	129.92747	38.65850	129.92747	38.55348		0.00	0	0.00
ANG01		On 14/01/2013	Spot Bond	101.07300	49.73322	101.07300	49.73321		0.00	0	0.00
ANG02		On 11/10/2013	Spot Bond	101.15622	81.89529	101.15622	80.53793		0.00	0	0.00
ANG03		On 18/04/2013	Spot Bond	100.00000	80.04386	100.00000	99.99993		0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	99.92565	10.36789	99.92565	10.34224		0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	112.23984	11.94014	112.23984	11.91096		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW12	On 17/04/2015	Spot Bond	101.18527	18.58557	101.18527	21.64766				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	8.56191	101.23711	9.05039				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	56.57483	100.00000	56.43473				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	20.98108	114.82122	20.92885				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	99.81750	9.41525	99.81750	9.39197				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	59.16215	100.11329	58.97317				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	63.76911	103.73691	63.62208				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	27.53686	99.83571	27.46876				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	32.30628	105.24488	32.23132				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	12.97123	111.52726	12.93968				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	44.34037	100.88946	44.23210				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	17.08609	104.32215	17.04216				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	74.69829	99.81811	74.40459				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	19.36186	102.00706	19.31306				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	19.34838	101.95171	19.29963				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	13.64292	99.81798	13.60919				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	19.26649	101.94160	19.21795				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA08	On 31/12/2017	Spot Bond	104.59763	12.89029	104.59763	12.85705			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	18.66332	99.81335	18.61718			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	18.66332	99.81335	18.61718			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	15.75714	99.81340	15.71818			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	16.26783	101.35805	16.22706			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	17.10400	102.22265	17.06081			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	19.36186	102.00706	19.31306			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	16.47282	102.70168	16.43104			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	11.31556	102.35327	11.28695			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	13.33947	99.82359	13.30649			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	13.34079	99.81671	13.30781			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	13.34079	99.81671	13.30781			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	29.37287	99.82722	29.30025			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	89.08206	99.86832	88.87935		299,604,960,000.00	3,000,000	1,000,000.00	
BAYA22	On 30/09/2015	Spot Bond	97.82330	18.04406	97.82330	18.00025			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	12.44924	103.70924	12.41739			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	13.69298	99.79214	13.65914			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	11.79803	100.04409	11.76880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.51622	99.77076	1.51247			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	11.53779	92.33087	11.51119			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	56.24990	99.87024	56.07059			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	17.22559	99.83486	17.18300			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	9.14386	99.06007	9.12141			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.62080	99.81958	0.61926			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	19.98272	104.16088	19.93140			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	18.21343	103.97505	18.16673			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	15.69723	106.00425	15.65628			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	13.54752	99.75847	13.51404			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.25548	99.75846	0.25485			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.45506	100.00000	6.44282			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.49461	100.00000	19.44634			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.74229	100.00000	17.69835			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.95203	100.00000	10.92490			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.95721	100.00000	10.92977			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.24152	100.00000	13.20873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.47355	100.00000	11.44514			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	92.16773	100.20198	91.94684			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	29.50283	102.32067	29.42826			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	18.27509	102.37811	18.22888			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	1.89023	169.54509	1.88383			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	9.41757	150.32167	9.39391			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	10.88512	150.48996	10.85777			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	9.49626	105.72100	9.47414			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	44.96177	101.02420	44.85185			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	79.70028	101.68745	79.46759			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	43.10015	100.66680	42.99511			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	42.65566	100.64029	42.55173			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	79.44254	104.00756	79.20724			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	65.21637	100.90417	65.05710			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	89.00469	101.68177	88.79912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On 07/12/2023	Spot Bond	100.33377	7.87033	100.33377	7.85079			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	28.14861	100.06919	28.07887			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	38.83165	100.00000	38.73758			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	74.61626	100.00000	74.45201			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	10.29157	101.11913	11.86543			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	10.33697	101.12772	11.92306			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	10.47314	101.15348	12.09594			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	10.92660	101.23934	12.67173			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	11.37940	101.32517	13.24685			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	12.64376	101.56516	14.85372			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	4.35558	100.00000	4.34503			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	11.37567	100.93890	11.34788			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	11.77295	100.99127	11.74418			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	11.94313	101.01372	11.91393			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	11.99984	101.02120	11.97051			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	12.67994	101.11093	12.64893			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	13.58544	101.23048	13.55217			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.26153	100.00000	4.25121			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.26153	100.00000	4.25121			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.08608	100.10441	9.06356			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	9.66774	100.11338	9.64378			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	9.82636	100.11583	9.80200			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	13.52144	107.76177	13.48928			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	10.30218	100.12316	10.27664			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	11.14795	100.13609	11.12031			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.44379	100.00000	2.43774			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.44379	100.00000	2.43774			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	36.84550	110.26280	36.75767		10,916,017,200,000.00	99,000,000	8,100,000.00	
BID04	On 23/11/2017	Spot Bond	100.53667	8.76277	100.53667	8.74144			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	99.53343	97.86502	99.53343	97.60454			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	69.41200	96.69296	69.28347			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	99.39485	95.08055	99.39485	94.83501			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	99.18162	91.54254	99.18162	91.31539			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	15.65307	100.49749	15.61498			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.26278	100.00000	7.24518			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.63139	100.60117	7.61281			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	15.67356	100.49926	15.63542			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	16.01164	100.52855	15.97266			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	16.62600	100.58172	16.58552			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	19.18153	100.80214	19.13473			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	14.86826	101.17004	14.83186			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	78.42561	100.10916	78.09582			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	80.31345	100.17136	80.08034			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	58.58508	100.07370	58.43990			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	76.24270	100.27042	76.09203			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.45007	100.00000	8.42915			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	31.73593	112.83919	31.65758			0.00	0	3,800,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	16.62641	121.22515	16.58294			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	101.55684	14.53721	101.55684	14.50150			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	44.51213	100.95576	44.40337			0.00	0	4,000,000.00
CBL11	On 06/05/2016	Spot Bond	108.79348	16.62687	108.79348	16.58702			0.00	0	8,600,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	14.92856	109.29382	14.89265			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL13	On 01/02/2019	Spot Bond	101.38676	11.79535	101.38676	11.76643				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	16.08291	110.62195	16.04447				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	22.30079	100.52977	22.24650				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	12.56339	105.82127	12.53395				0.00	0	3,500,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	11.12719	100.81182	11.10003				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	15.01572	105.70562	14.98113				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	10.12549	100.97754	10.10074				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	10.66994	100.26196	10.64346				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	10.89722	123.26011	10.86851				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	10.64705	119.72199	10.61964				0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	12.55941	123.54995	12.52608				0.00	0	34,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	14.91167	100.40002	14.87460				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	20.34460	107.22537	20.29641				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	31.80880	100.86678	31.73029				0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	102.49061	101.10082	102.23050				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	34.61106	102.24997	34.52554				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	23.10387	102.59156	23.04660				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	22.81580	100.41408	22.75908				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN103	On 20/03/2013	Spot Bond	100.11325	94.63227	100.11325	94.41096			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	43.82932	100.18762	43.72060			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	76.97833	100.07319	76.66138			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	88.54167	100.00000	88.33998			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	88.54167	100.00000	88.33998			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	88.54167	100.00000	88.33998			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	88.54167	100.00000	88.33998			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	76.97833	100.07319	76.66138			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	76.97833	100.07319	76.66138			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	60.20262	100.53672	60.00959			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	76.99682	100.07373	76.67979			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	76.81196	100.06833	76.49571			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	76.66408	100.06400	76.34844			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	86.12905	100.60353	85.73914			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	22.72112	101.15466	22.66551			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	80.37992	99.83222	80.14723			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	22.57860	101.14186	22.52334			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN132	On 20/09/2013	Spot Bond	100.06829	58.05439	100.06829	57.86901			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	57.80005	100.06451	57.61549			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	23.33169	101.20948	23.27456			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	60.89244	100.61649	60.70132			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	60.89199	100.58787	60.70091			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	60.58256	100.59448	60.38822			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	77.03379	100.07482	76.71660			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	76.90439	100.07103	76.58775			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	58.30872	100.07206	58.12252			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	66.45137	106.64650	66.29466			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	90.08959	103.71200	89.88711			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	64.14261	104.51633	63.99380			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	62.36866	100.85780	62.17248			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	41.62935	100.09542	41.52618			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	59.12052	100.79729	58.97308			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	59.12052	100.79729	58.97308			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	98.91111	101.28023	98.37552			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	23.16283	100.83563	23.10629			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN162	On 20/09/2015	Spot Bond	100.00000	16.95289	100.00000	16.91090			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	16.76673	100.00000	16.72521			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	49.60460	100.00000	49.48443			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	49.60460	100.00000	49.48443			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	49.60460	100.00000	49.48443			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	49.60460	100.00000	49.48443			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	49.60460	100.00000	49.48443			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	49.60460	100.00000	49.48443			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	16.31676	100.07575	16.27633			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	49.60460	100.00000	49.48443			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	88.66446	100.04314	88.46242			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	89.20278	100.23356	88.99919			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	88.85836	100.08420	88.65581			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	88.86232	100.05746	88.65981			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	38.79226	100.00000	38.69620			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	12.69077	100.06980	12.65933			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	15.29126	100.15069	15.25334			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	10.59646	99.78582	10.57279			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	15.29126	100.15069	15.25334			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	11.89797	101.41261	11.86814			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	45.56464	100.22617	45.45157			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	46.64330	100.17009	46.52763			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.91190	108.36668	7.89330			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	14.30401	99.52839	14.26950			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	3.89823	108.34841	3.88822			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	15.65353	102.60151	15.61776			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	46.86578	100.25498	46.74946			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	15.29126	100.15069	15.25334			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	15.29126	100.15069	15.25334			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.43449	107.96614	4.42301			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.12357	107.75628	8.10259			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	14.72670	100.11142	14.69019			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	90.87314	100.00002	90.66279			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN209	On 20/03/2013	Spot Bond	100.07054	91.26203	100.07054	91.04866			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	77.41456	100.08593	77.09579			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	60.07102	100.10498	59.92213			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	25.85242	101.25895	25.78294			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	25.91814	101.27689	25.84847			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	13.79757	105.79026	13.76541			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	26.14359	101.32709	26.06991			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	26.02136	101.30689	25.95617			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	10.72819	101.18509	10.70193			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	10.72621	101.19643	10.69995			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	13.80788	105.99233	13.77565			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	13.80788	105.99233	13.77565			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	43.82155	107.65143	43.70565			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	44.10773	110.88445	43.98797			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	12.49799	104.90153	12.46907			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	11.48822	100.07790	11.45976			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	12.37537	100.08711	12.34470			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN228	On 14/06/2013	Spot Bond	100.16277	78.47372	100.16277	78.14220			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	78.48876	100.16385	78.15717			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	25.99992	101.18605	22.06332			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	25.99992	101.18605	22.06332			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	47.00133	100.17539	46.88476			0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	100.85155	101.48831	100.85155	101.22048			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	98.90978	101.40617	98.37353			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	98.90978	101.40617	98.37353			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	16.05678	100.16285	16.01696			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	10.03331	100.71861	10.00884			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	98.08289	100.63163	97.83313			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	10.35433	100.07925	10.32867			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	21.66784	100.51081	21.61511			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.37029	100.54638	10.34505			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	13.18428	103.07581	13.15453			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	13.18428	103.07581	13.15453			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	21.61513	100.51075	21.56253			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	21.63432	100.51227	21.58167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN246	On 24/02/2017	Spot Bond	99.62826	15.25541	99.62826	15.21857				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	14.97198	100.86363	14.93543				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	20.51848	100.17567	20.46759				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	14.66524	100.84631	14.62944				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	20.08142	99.94994	20.03171				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	20.08142	99.94994	20.03171				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	20.08142	99.94994	20.03171				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	20.08142	99.94994	20.03171				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	20.08142	99.94994	20.03171				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	20.24647	99.94850	20.19635				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	9.53427	99.94597	9.51066				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	9.53427	99.94597	9.51066				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	9.53427	99.94597	9.51066				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	9.53427	99.94597	9.51066				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	9.53427	99.94597	9.51066				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	9.58596	99.94556	9.56224				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	11.88022	110.57517	11.85138				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN263	On 20/06/2014	Spot Bond	100.09271	41.45744	100.09271	41.35470			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	29.83944	100.59304	29.76677			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	85.57625	99.85267	85.38243			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	39.89707	100.09928	39.79819			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	39.89707	100.09928	39.79819			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	10.80800	101.01926	10.78158			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	11.43627	100.09028	11.40793			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	14.15440	100.79299	14.11987			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	13.00393	100.10632	12.97170			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.65862	100.07520	9.63469			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.60635	100.07467	9.58254			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.65908	100.07203	9.63514			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	9.93546	100.58176	9.91127			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	11.50088	100.62464	11.47286			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	11.47288	100.62450	11.44493			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.63817	100.07182	9.61428			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	23.28688	100.10367	23.22916			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.99295	100.32695	9.96813			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN281	On 21/06/2015	Spot Bond	100.05044	20.33050	100.05044	20.28013				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	20.01347	99.94992	19.96393				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	15.72998	100.07255	15.69101				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.59955	100.08473	10.57329				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	10.59955	100.08473	10.57329				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.59955	100.08473	10.57329				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	10.59955	100.08473	10.57329				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.64933	100.79550	9.62578				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.30887	100.46527	9.28572				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	10.72382	99.93367	10.69729				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	10.72382	99.93367	10.69729				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	10.62041	99.93449	10.59414				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	10.50284	99.84728	10.47687				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	10.62041	99.93449	10.59414				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	10.58019	99.84633	10.55403				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.53974	100.08705	1.53592				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	10.50284	99.84728	10.47687				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN298	On 30/06/2017	Spot Bond	99.84728	10.52888	99.84728	10.50284			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	10.58019	99.84633	10.55403			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.72773	100.00000	5.71355			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.83337	100.00000	5.81893			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.53981	100.08579	1.53599			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.54475	100.00000	1.54093			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.54475	100.00000	1.54093			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.54475	100.00000	1.54093			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	99.99993	100.00000	99.99986			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	99.99993	100.00000	99.99986			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	99.99993	100.00000	99.99986			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	99.99993	100.00000	99.99986			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	24.12987	100.00000	24.07675			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	24.12987	100.00000	24.07675			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.69170	35.42491	0.69108			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	78.36587	156.72722	78.11052			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	93.18192	100.26956	92.95686			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	93.13812	100.26726	92.91316			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN48	On 07/03/2013	Spot Bond	100.00000		140.60750	100.00000	140.23987			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494		121.40126	156.52494	120.98122			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496		93.09430	100.26496	92.86945			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181		85.06239	154.89181	84.76460			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305		96.13875	100.90305	95.64913			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305		96.13875	100.90305	95.64913			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027		6.16522	164.96027	6.14212			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405		84.76720	98.96405	84.58792			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402		84.78471	98.95402	84.60541			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726		93.13812	100.26726	92.91316			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726		93.13812	100.26726	92.91316			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000		14.41933	100.00000	14.38363			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		87.05351	102.57148	86.85956			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539		8.13344	127.81539	8.11138			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167		0.00008	150.32167	0.00008			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	19.70455	80.28000	19.67276			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	19.75543	80.11138	19.72361			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	10.58498	101.51920	10.55842			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	10.58498	101.51920	10.55842			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	11.64307	100.07895	11.61422			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	11.06533	100.07296	11.03792			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	9.92054	100.07419	9.89596			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	78.10636	101.51807	77.88318			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	10.02464	100.07839	9.99980			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	8.45321	101.17107	8.43251			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	17.83986	112.14249	17.79604			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	85.78648	102.77374	85.59801			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	10.46347	104.83082	10.43927			0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	11.08814	123.34967	11.05891			0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	18.01113	109.68398	17.96791			0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	12.44275	116.79754	12.41117			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ12C	On 17/02/2013	Spot Bond	5.86800	105.34259	5.86800	105.32575			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	29.44190	100.46415	29.36949			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.05763	100.49279	10.03316			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	21.50729	100.39083	21.45384			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	17.25032	100.94063	17.20818			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	90.31206	100.39538	90.08828			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	87.92548	100.24848	87.71366			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	87.58756	100.00000	87.38895			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	101.25137	97.03894	101.25137	96.77843			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	87.04685	101.22658	86.84793			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	39.85291	102.15380	39.75232			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	22.28156	102.26580	22.22526			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	56.97598	102.03232	56.83234			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	67.38511	105.76710	67.22983			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	15.85758	127.91650	15.81456			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	12.31229	116.63462	12.28158			0.00	0	65,504,115.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23	On 27/02/2023	Spot Bond	119.62218	12.04144	119.62218	12.01080				215,319,924,000.00	1,800,000	104,504,216.00
E170	On 01/08/2020	Spot Bond	146.45461	15.29131	146.45461	15.24572				0.00	0	23,100,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	15.86390	104.01633	15.82321				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	23.44721	100.57434	23.38885				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	9.55044	100.62205	9.52666				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	3.88889	100.65378	3.87920				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.58273	100.68546	1.57879				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	11.13025	128.03785	11.10004				0.00	0	100,000,000.00
EL28	On 02/05/2028	Spot Bond	1.56000	118.76405	1.56000	118.73457				0.00	0	40,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.11287	104.49020	2.10755				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	13.98702	117.22671	13.95200				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	12.66097	117.96601	12.62858				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	11.06805	108.44717	11.04160				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	16.58690	100.61804	16.54650				0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	63.96308	100.74391	63.80709				0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	91.89879	100.55022	91.66672				0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523				0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	98.14496	100.00000	97.89523				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ185U	On 11/06/2014	Spot Bond	100.00000	35.91623	100.00000	35.82729				0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	91.88156	100.00000	91.66280				0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	36.32266	100.00000	36.19818				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	26.17334	124.62183	26.09804				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	23.62606	105.65441	23.57076				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	17.42107	106.40064	17.37547				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	11.87987	101.27791	11.85075				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	31.01022	100.72291	30.93462				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	30.43750	100.66122	30.36333				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00124	100.64003	0.00124				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	31.14235	100.73714	31.06640				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00123	100.71039	0.00123				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	61.59633	100.58516	61.40305				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	29.95264	100.60896	29.87969				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	16.77109	100.62801	16.73023				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	61.60926	100.58802	61.41594			344,916,320,580.00	3,429,000	1,143,000.00	
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.00125	100.58833	0.00124				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.00124	100.61654	0.00124			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	19.78732	107.62781	19.74056		847,332,222,568.00	7,872,800	23,372,800.00	
ES18	On 20/04/2018	Spot Bond	115.04070	10.81646	115.04070	10.78950		103,536,630,000,000.00	900,000,000	507,539,424.00	
ES23	On 25/01/2023	Spot Bond	123.79417	7.91635	123.79417	7.89565		110,424,399,640,000.00	892,000,000	260,205,208.00	
ES26	On 02/04/2026	Spot Bond	101.89369	9.81595	101.89369	9.79377		15,487,840,880,000.00	152,000,000	44,557,256.00	
ES33	On 15/09/2033	Spot Bond	8.49000	92.98447	8.54500	92.47265		13,244,400,000,000.00	560,000,000	611,108,525.00	
FIFB01	On 24/08/2015	Spot Bond	100.52379	16.72061	100.52379	16.67991		0.00	0	0.00	
FIFC03	On 09/10/2013	Spot Bond	101.23849	54.80277	101.23849	54.66556		0.00	0	0.00	
FIFC04	On 14/03/2013	Spot Bond	100.14918	86.68114	100.14918	86.47547		0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	12.30209	100.00000	12.27229		0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000	11.97144	100.00000	11.94244		0.00	0	0.00	
FR2A3C	On 15/08/2013	Spot Bond	100.72700	62.26772	100.72700	62.07210		0.00	0	0.00	
FR2B3C	On 15/08/2013	Spot Bond	100.75346	62.37545	100.75346	62.17944		0.00	0	0.00	
FR2C3C	On 15/08/2013	Spot Bond	100.83807	62.72011	100.83807	62.52286		0.00	0	0.00	
FR2D3D	On 15/08/2013	Spot Bond	100.88562	62.91390	100.88562	62.71597		0.00	0	0.00	
FRB03	On 15/09/2014	Spot Bond	106.83968	33.45574	106.83968	33.37672		53,419,840,000.00	500,000	15,350,000.00	
FRB05	On 21/12/2018	Spot Bond	102.29365	9.52028	102.29365	9.49869		0.00	0	0.00	
FRB08	On 10/06/2016	Spot Bond	100.22508	12.04484	100.22508	12.01495		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB09	On 10/06/2017	Spot Bond	100.22502	8.70049	100.22502	8.67890			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	11.06562	101.16350	11.03853			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01673	101.09860	0.01669			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	12.16329	109.77327	12.13408			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	9.46319	98.22086	9.44013			0.00	0	6,000,000.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	52.96810	100.00000	52.83872			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	74.22725	215.70757	73.92205			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	69.57271	105.50847	69.43839			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	3.85121	127.58470	3.84011			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.44087	273.62971	2.42933			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.42363	149.98730	2.41619			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.02138	199.45863	2.01371			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	22.60025	121.07209	22.54123			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	27.84808	100.00000	27.78577			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	27.84808	100.00000	27.78577			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.57712	52.69690	3.57297			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.41589	33.20196	3.41321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.68374	31.98407	3.68094			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	40.34690	100.55103	40.25670			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	97.15690	101.09338	96.65868			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	14.50191	100.83125	14.46651			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	43.92194	100.12935	43.81305			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	40.55477	100.07866	40.45427			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	14.15192	100.80714	14.11740			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	14.15192	100.80714	14.11740			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	10.48286	100.52930	10.45678			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	13.94406	100.79281	13.91005			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	11.43635	100.08975	11.40801			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	84.76239	100.50743	84.38411			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	15.73018	100.15766	15.69117			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	10.07737	100.07580	10.05240			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	10.93461	100.08460	10.90752			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	41.95110	100.10209	41.84713			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.68205	98.00000	9.65757			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.38177	100.00000	9.35759			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC117	On 15/06/2016	Spot Bond	100.15523	15.57707	100.15523	15.53844			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	10.91325	100.08737	10.88621			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	12.89908	100.10732	12.86712			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	13.78728	100.11620	13.75309			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	10.46373	100.08283	10.43780			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	11.34442	102.36455	11.31574			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	15.03052	100.12857	14.99326			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	10.75644	100.08579	10.72979			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.19138	100.00000	7.17285			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	11.55026	100.10168	11.52163			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	13.56300	100.12161	13.52938			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	10.55945	100.09179	10.53329			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	11.19190	100.09811	11.16416			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	12.94134	100.11547	12.90925			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	12.08776	100.10701	12.05780			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	13.45764	100.12057	13.42427			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	14.21620	100.12805	14.18096			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC134	On 20/09/2017	Spot Bond	100.11516	12.90973	100.11516	12.87772			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	12.54091	100.11151	12.50982			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	11.35000	100.09968	11.32188			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	11.16028	100.09779	11.13262			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	13.73157	100.12327	13.69753			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	13.57353	100.12172	13.53989			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	13.14154	100.11745	13.10896			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	13.75265	100.12348	13.71855			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	11.82429	100.10439	11.79498			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.60162	100.09221	10.57534			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.08347	100.07700	9.06095			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	14.35315	100.12940	14.31757			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	29.71997	100.09221	29.64631			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	18.70842	100.10419	18.66204			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.16907	100.72629	13.13696			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	18.24954	100.09926	18.20432			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	9.92693	100.08547	9.90233			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.43105	98.00000	1.42743			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC152	On 20/12/2017	Spot Bond	100.08652	10.03236	100.08652	10.00749			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	9.19945	100.07817	9.17665			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	9.48413	100.08103	9.46062			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	12.27746	100.10890	12.24702			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	51.53858	100.20368	51.37381			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	35.84558	100.21459	35.75664			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	55.58442	100.20368	55.40671			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	35.76211	100.19795	35.67340			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.54018	100.07944	1.53636			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.63119	100.38297	0.62962			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	40.72586	100.57737	40.63480			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	31.07170	101.33365	32.89855			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	21.76295	100.08266	21.70902			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	16.95167	100.08218	16.90965			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	67.10474	101.28616	66.94030			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	9.88175	98.45245	9.85762			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	90.81480	115.36525	90.55487			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC55	On 11/07/2013	Spot Bond	101.29693	77.65449	101.29693	77.43360			0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	39.90984	100.06887	39.81096			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	10.33713	101.11641	10.31184			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	7.78175	115.36587	7.76252			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	12.11760	100.08387	12.08757			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	12.21043	100.08483	12.18018			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	5.96022	115.54905	5.94546			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	28.06046	113.64754	28.00216			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	5.46510	115.36587	5.45160			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	6.62592	117.71276	6.60929			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	9.18552	118.00209	9.16593			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.52921	101.27177	11.50096			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.75034	100.00000	18.70391			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	18.41371	100.20020	18.36802			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	16.77114	100.17418	16.72954			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	107.42642	4.73000	107.39057			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	16.97522	100.17741	16.93312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC83	On 20/12/2016	Spot Bond	100.07144	10.92089	100.07144	10.89383			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	12.05570	100.08326	12.02582			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	31.56705	100.11237	31.48880			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	13.58219	100.09907	13.54853			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	13.19029	100.09502	13.15760			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	90.45104	100.06298	90.23959			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	90.45930	100.06521	90.24782			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	90.49413	100.06023	90.28259			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	90.57947	100.06131	90.36772			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	10.52690	100.08049	10.50082			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	15.95472	100.16123	15.91516			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	10.51645	100.08038	10.49039			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	23.54056	97.80179	23.48342			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	16.47521	100.16949	16.43435			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	14.58938	100.83728	14.55377			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	64.49863	99.94942	64.29735			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	66.22053	101.49845	66.01110			0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B1	On 02/08/2013	Spot Bond	99.46188	64.69113	99.46188	64.49010			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	65.75418	103.49133	65.54270			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	65.32168	97.69123	65.12184			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	64.51544	100.87998	64.31249			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	64.97920	101.02852	64.77453			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	65.54852	101.21079	65.34172			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	65.90573	101.32512	65.69762			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	16.85986	144.28965	16.80589			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	59.15505	100.90946	58.96477			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	30.14022	103.60434	30.06485			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	18.86066	101.69223	18.81325			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	12.38543	103.43851	12.35451			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	8.58692	102.25429	8.56523			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.35266	101.76484	8.33210			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	13.30806	100.00000	13.28281			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.53744	261.70847	2.52580			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.44273	273.38978	2.43120			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.58008	256.75899	2.56840			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46	On 31/01/2022	Spot Bond	123.65104	3.48585	123.65104	3.47674				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	8.30177	101.04016	8.28148				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	3.83547	123.78317	3.82467				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	10.95175	101.29456	10.92491				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	10.21179	101.45459	10.18617				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	65.22199	101.10626	65.01641				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	8.16400	100.92257	8.14406				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	58.10956	100.00005	57.96566				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	3.13430	98.38735	3.12685				0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	87.62993	101.21006	87.42785				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	90.22052	100.00000	90.01070				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	84.72705	100.42877	84.34747				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.89464	100.00000	0.89246				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.65698	104.97509	12.62424				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	81.63963	100.28475	81.27918				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	80.23145	100.19981	79.88359				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.82840	100.80772	7.80930				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593	16.75368	101.07593	16.71180				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.72267	100.44759	8.70098				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	39.92737	100.17395	39.82835				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.15361	100.76967	15.11582				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	29.77863	100.98200	29.70586				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	62.98364	100.85889	62.78553				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	12.21926	102.64440	12.18829				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	62.70092	100.85054	62.54787				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.54828	108.09035	2.54171				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	1.58830	101.11747	1.58441				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	55.79301	100.16642	55.65465				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	33.95233	107.16699	33.87193			643,001,940,000.00	6,000,000	4,400,000.00	
FRX15	On 14/03/2015	Spot Bond	108.33117	25.12483	108.33117	25.06481			158,163,508,200.00	1,460,000	1,730,000.00	
FRX16	On 15/09/2016	Spot Bond	107.16932	14.02615	107.16932	13.99293				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	12.09878	109.08100	12.06972				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	12.07950	117.62764	12.04883				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	9.85591	108.91524	9.83227				0.00	0	2,400,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	9.99120	118.59653	9.96567				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31	On 21/02/2031	Spot Bond	109.40010	12.36381	109.40010	12.33452				0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	11.14846	86.57971	11.12644				0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	15.20667	100.55204	15.16883				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	14.63644	101.32185	14.59977				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	19.28852	101.40666	19.24015				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	13.49599	107.64302	13.46410				0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	98.17241	100.00000	97.93121				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	102.50498	100.00000	102.23380				0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	94.95560	100.00000	94.72287				0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.79486	96.53446	100.79486	96.27780				0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	89.64557	100.37860	89.42510				0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506				0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126	92.69136	99.24126	92.45834				0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	85.63460	98.75737	85.43665				0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358				0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	99.54346	97.86481	99.54346	97.60431				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB90	On 26/04/2013	Spot Bond	100.00000	99.99946	100.00000	99.99939			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	99.49715	50.12604	99.49715	50.12603			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	99.45694	96.32539	99.45694	96.07323			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	99.40089	95.32710	99.40089	95.08027			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	99.99905	100.00000	99.99898			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	99.99878	100.00000	99.99871			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.19715	101.20169	7.17914			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	8.93735	101.57032	8.91490			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	1.71733	100.58455	1.71159			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	1.71645	100.59878	1.71071			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	1.71474	100.62628	1.70901		905,636,520,000.00	9,000,000	3,000,000.00	
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.01958	100.00000	2.01437			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	1.71262	100.66039	1.70690		301,981,170,000.00	3,000,000	1,000,000.00	
GRH1C	On 25/10/2017	Spot Bond	100.70773	1.70969	100.70773	1.70397			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	28.90523	100.25900	28.83349				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	13.31115	101.08226	13.27858				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	101.25499	14.33363	101.25499	14.29774			202,509,980,000.00	2,000,000	500,000.00	
GRT04	On 15/09/2016	Spot Bond	100.11004	10.73678	100.11004	10.71017				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	21.20920	101.64234	21.15707				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.70798	100.23736	8.68636				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	11.05732	99.99999	11.02994				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	16.12291	101.18024	16.08345				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.61556	100.20054	8.59419				0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.97196	49.75819	100.97196	99.72413				0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	80.21978	100.00000	100.00000				0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/02/2013	Spot Bond	101.50868	93.85358	101.50868	99.17259				0.00	0	0.00
HMS1B3	On 19/02/2013	Spot Bond	101.50868	93.85358	101.50868	99.17259				0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	70.44335	100.00000	70.31007				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B6	On 19/07/2013	Spot Bond	100.00000	77.91279	100.00000	77.76497			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	65.65559	101.18125	65.44851			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	16.34699	101.21718	16.30697			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	18.81263	107.10005	18.76418			0.00	0	0.00
HMS1C2	On 19/02/2013	Spot Bond	101.59173	93.84886	101.59173	99.17192			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	65.69792	101.22625	65.49063			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	16.63893	101.28016	16.59817			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	17.02276	117.06290	16.97533			0.00	0	0.00
HMS1D2	On 19/02/2013	Spot Bond	101.69896	93.84277	101.69896	99.17105			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	65.77409	101.30724	65.56641			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	17.01390	101.36111	16.97218			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	17.92060	114.94363	17.87146			0.00	0	0.00
HMS1E2	On 19/02/2013	Spot Bond	102.07916	93.82117	102.07916	99.16798			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	65.87557	101.41519	65.66738			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	17.47157	101.46001	17.42870			0.00	0	0.00
HMS1F2	On 19/02/2013	Spot Bond	102.24978	93.81148	102.24978	99.16659			0.00	0	0.00
HMS1G2	On 19/02/2013	Spot Bond	102.77072	93.78191	102.77072	99.16238			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	12.58452	120.49879	12.55230			0.00	0	32,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.40018	278.97229	2.38869				0.00	0	96,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.39651	279.46415	2.38503				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	12.62346	109.78196	12.59348				0.00	0	29,400,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	12.60008	110.08516	12.57008				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.01000	114.92025	1.00000	115.01652				135,542,000,000.00	134,200,000	290,100,000.00
I2038	On 31/01/2038	Spot Bond	1.70000	115.02012	1.70000	114.99121				146,880,000,000.00	86,400,000	277,685,000.00
I2050	On 31/12/2050	Spot Bond	1.89000	119.38977	1.89000	119.35906				29,106,000,000.00	15,400,000	154,668,000.00
IBC01	On 16/03/2015	Spot Bond	94.50000	23.78210	94.50000	23.73880				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	26.27749	111.10415	26.21344				3,789,095,931,600.00	34,104,000	17,052,000.00
IBL12	On 12/03/2013	Spot Bond	100.38955	92.83674	100.38955	92.61495				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	20.79723	101.98179	20.74481				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090	20.19173	100.56090	20.14148				0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	74.38269	99.93156	74.08650				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	59.49821	100.23834	59.35056				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	40.07778	100.38793	39.97819				0.00	0	8,000,000.00
IBL20	On 15/03/2014	Spot Bond	104.99431	45.63962	104.99431	45.53334				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	17.36716	110.23108	17.32509				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL22	On 15/03/2018	Spot Bond	114.54738	12.74822	114.54738	12.71637			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	41.99002	103.99743	41.89353			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	43.80930	101.06758	43.70216			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	29.70376	100.58995	29.63142			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	28.58687	111.22906	28.51240			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	15.10561	108.02289	15.07019			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	30.64002	100.81617	30.56525			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	11.56410	100.86946	11.53587			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	5.19792	123.12082	5.18439			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	3.41161	127.68743	3.40247			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	19.60560	99.85267	19.55711			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	9.02288	99.84531	9.00056			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	11.40677	108.72274	11.37958			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	20.41275	100.33316	20.36205			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	9.45624	100.11008	9.43280			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	9.87324	100.65809	9.84918			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	8.96642	102.66026	8.94603			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	7.64475	99.50921	7.62771			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
IC02	On 09/05/2013	Spot Bond	100.00000	83.40671	100.00000	83.23222				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	21.15467	100.89947	21.10725				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	21.15467	100.89947	21.10725				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	10.58629	101.97863	10.56261				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.02225	100.89947	8.00426				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	14.36503	100.90751	14.32918				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	14.15271	100.84756	14.11740				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	14.37080	99.83295	14.33527				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	19.21362	114.58662	19.16586				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	28.09595	99.86601	28.02646				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	28.09595	99.86601	28.02646				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	11.08641	100.72296	11.05939				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.93657	100.00000	7.91691				0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	68.63652	101.81841	68.41886				0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	63.31998	101.39919	63.11990				0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	61.98949	101.19088	61.79396				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04	On 15/03/2015	Spot Bond	103.56174	26.53986	103.56174	26.47875			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	59.54997	100.41740	59.36337			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	62.76333	100.58388	62.60881			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	81.91509	101.41671	81.74439			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	16.11486	101.24311	16.07539			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	99.62049	50.09508	99.62049	50.09507			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	99.50873	98.65520	99.50873	98.39057			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	99.40818	96.83522	99.40818	96.58050			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	99.30784	95.08465	99.30784	94.83930			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND307	On 12/02/2013	Spot Bond	99.19658	93.40028	99.19658	93.16380			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	91.77739	99.09525	91.54928			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	90.21308	98.99412	89.99289			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	88.70475	98.88812	88.49208			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	87.24857	98.78695	87.04303			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	85.84227	98.68599	85.64350			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.37877	100,000.00000	0.37488			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
IND323	On 29/04/2013	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
IND324	On 30/04/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	65.60060	100.00000	65.47614			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	64.73432	100.00000	64.61151			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	63.87949	100.00000	63.75829			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	63.03594	100.00000	62.91635			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	61.38212	100.00000	61.26567			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	60.57155	100.00000	60.45664			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND342	On 15/10/2013	Spot Bond	100.00000	59.77169	100.00000	59.65829			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	58.98239	100.00000	58.87049			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	58.20351	100.00000	58.09309			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	57.43492	100.00000	57.32595			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	56.67647	100.00000	56.56895			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	55.92805	100.00000	55.82194			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	55.18950	100.00000	55.08479			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	54.46071	100.00000	54.35738			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	53.74154	100.00000	53.63958			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	53.03187	100.00000	52.93126			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	96.58298	100.81810	96.24966			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.70300	100.17382	100.70300	99.91189			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	87.84595	100.70818	87.44057			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	16.45138	101.98370	16.40991			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	16.19842	106.31357	16.15606			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	15.59904	104.39662	15.55890			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING131		On 24/02/2013	Spot Bond		100.00000	90.57072	100.00000	90.34653		0.00	0	0.00
ING132		On 22/12/2018	Spot Bond		99.99991	8.82035	99.99991	8.79852		0.00	0	0.00
ING133		On 28/02/2013	Spot Bond		100.00000	94.90448	100.00000	94.67188		0.00	0	0.00
ING135		On 10/12/2014	Spot Bond		100.36848	31.27332	100.36848	31.19562		0.00	0	0.00
ING138		On 22/03/2017	Spot Bond		100.00021	10.27832	100.00021	10.25287		0.00	0	0.00
ING148		On 18/03/2013	Spot Bond		100.00000	90.64453	100.00000	90.43175		0.00	0	0.00
ING153		On 03/04/2017	Spot Bond		6.50000	101.88020	6.50000	101.86230		0.00	0	0.00
ING154		On 03/04/2013	Spot Bond		101.36114	85.09906	101.36114	84.90437		0.00	0	0.00
ING157		On 12/04/2013	Spot Bond		101.10456	83.19283	101.10456	83.00430		0.00	0	0.00
ING161		On 20/03/2017	Spot Bond		100.08473	10.65191	100.08473	10.62551		0.00	0	0.00
ING167		On 30/09/2014	Spot Bond		101.44140	26.61932	101.44140	26.55255		0.00	0	0.00
ING168		On 07/03/2013	Spot Bond		100.25042	92.88437	100.25042	92.66006		0.00	0	0.00
ING169		On 07/06/2013	Spot Bond		100.25042	80.71112	100.25042	80.35951		0.00	0	0.00
ING170		On 18/03/2013	Spot Bond		100.08567	90.40171	100.08567	90.18935		0.00	0	0.00
ING171		On 19/03/2013	Spot Bond		100.07206	90.23394	100.07206	90.02249		0.00	0	0.00
ING173		On 28/02/2013	Spot Bond		100.37849	94.45506	100.37849	94.22277		0.00	0	0.00
ING174		On 28/05/2013	Spot Bond		100.38408	83.57283	100.38408	83.20352		0.00	0	0.00
ING175		On 28/08/2013	Spot Bond		100.38408	59.33974	100.38408	59.15386		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING176	On 28/02/2013	Spot Bond	100.37919	94.46396	100.37919	94.23165			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	15.15229	100.00000	15.11559			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	9.69747	100.00000	9.67398			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.96288	98.36743	100.96288	98.10051			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	78.32004	100.27920	78.00098			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	74.98379	100.08647	74.67245			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	79.72808	100.00000	79.49496			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	95.66749	100.90615	95.18273			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	65.16351	100.92542	65.00435			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	65.16351	100.92542	65.00435			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	54.25535	101.29332	54.11945			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	46.01565	100.00000	45.90170			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	28.61975	102.06095	28.54758			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	27.62011	101.68471	27.55220			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	61.12647	100.42003	60.97453			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	18.87395	101.24581	18.82151			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	11.63404	101.27443	11.59924			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF03	On 13/04/2017	Spot Bond	101.29354	8.74416	101.29354	8.71641			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	12.74095	107.00679	12.71098			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	44.26629	105.51634	44.16280			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	100.55058	15.71128	100.55058	15.67218			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	12.97563	111.16948	12.94399			0.00	0	12,500,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	31.07768	100.64446	31.00197			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	21.58744	100.00026	21.53398			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	21.76613	106.83400	21.71501			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	9.74811	100.08056	9.72396			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	8.74888	100.38986	8.72714			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	3.62021	117.02647	3.61117			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	2.83791	129.51692	2.82955			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	59.26424	100.38643	59.07656			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	7.94672	99.81973	7.92707			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	7.60129	101.53934	7.58221			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	9.41107	101.19270	9.38803			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.26085	100.25130	0.26020			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	7.98710	99.94061	7.96734			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV02E	On 17/10/2013	Spot Bond	100.95973	53.62941	100.95973	65.59553			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	3.06570	92.45654	3.05399			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.98093	95.34778	2.96837			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	62.16504	100.52241	62.01208			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	91.76230	103.46133	91.54729			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	88.78846	99.88087	88.58641			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	15.26366	114.89453	15.22543			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	11.51435	101.30356	11.48613			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.80779	129.51692	2.79952			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	99.59249	50.10209	99.59249	99.72789			0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	99.47998	98.12788	99.47998	97.86614			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA305	On 31/01/2013	Spot Bond	99.37949	96.32815	99.37949	96.07616			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	99.27921	94.59668	99.27921	94.35391			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	99.16760	92.93043	99.16760	92.69639			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	91.32461	99.06633	91.09880			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	89.77645	98.96527	89.55845			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	88.28345	98.85919	88.07286			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	86.84180	98.75808	86.63822			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA323	On 16/05/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773				0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288				0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867				0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	74.94867	100.00000	74.79508				0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	74.79508	100.00000	74.64213				0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	74.64213	100.00000	74.48980				0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809				0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699				0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651				0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664				0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536				0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080				0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793				0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657				0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	63.63733	100.00000	63.51659				0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	62.79698	100.00000	62.67784				0.00	0	0.00
IVA339	On 26/09/2013	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
IVA340	On 03/10/2013	Spot Bond	100.00000	61.14943	100.00000	61.03342			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	60.34194	100.00000	60.22745			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	59.54510	100.00000	59.43213			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	58.75879	100.00000	58.64732			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	57.98287	100.00000	57.87286			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	57.21719	100.00000	57.10864			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	56.46162	100.00000	56.35450			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	55.71603	100.00000	55.61032			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	54.98029	100.00000	54.87598			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	54.25426	100.00000	54.15132			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	53.53781	100.00000	53.43624			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	52.83083	100.00000	52.73060			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	79.43424	99.74330	79.20708			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.40727	100.81205	8.38674			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	44.84182	101.01716	44.73221			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	17.66302	101.02507	17.61984			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	64.47088	100.81807	64.26816			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.68775	99.65215	100.68775	99.39299			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF004	On 09/05/2013	Spot Bond	100.65963	91.29844	100.65963	90.86114			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	80.00466	100.00000	79.83903			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	59.79786	100.00000	59.65299			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	10.18703	101.04078	10.16213			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	97.90101	100.00000	97.40904			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	97.58505	100.00000	97.09468			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	105.05151	107.36486	105.05151	107.06946			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	100.46004	104.62962	100.20366			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.19826	102.42188	2.19325			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	1.66221	101.21431	1.65814			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	103.09136	100.00000	102.82079			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	89.01344	100.00000	88.81113			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	11.24152	153.49881	11.20621			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	64.73506	101.46222	64.57619			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	19.95912	100.47188	19.90948			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	12.67419	103.08494	12.64559			0.00	0	5,500,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.37917	101.72477	1.37606			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL01	On 13/12/2015	Spot Bond	100.30391	9.30844	100.30391	9.28533			0.00	0	50,000.00
LHL02	On 13/12/2015	Spot Bond	100.60223	19.88632	100.60223	19.84184			0.00	0	10,000,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	3.80022	100.33330	3.79078			0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	64.27239	100.80210	64.07033			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	87.44307	98.89515	87.23639			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	54.39750	101.14527	54.26142			0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	99.30996	93.63116	99.30996	93.39324			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	88.27296	98.95948	88.06221			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	81.35230	98.43044	81.17421			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	99.38845	94.83532	99.38845	94.59106			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	91.31630	99.17027	91.09030			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	83.07455	101.29323	82.88966			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	37.08482	101.31233	36.99191			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF024	On 26/05/2013	Spot Bond	100.54173	84.49460	100.54173	84.11741			509,143,320,720.00	5,064,000	1,688,000.00
MBF025	On 26/05/2014	Spot Bond	100.58073	41.62740	100.58073	41.52603			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	26.11322	101.30733	26.04780			303,921,990,000.00	3,000,000	1,000,000.00
MBF028	On 16/04/2015	Spot Bond	101.17095	18.48983	101.17095	18.44356			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	14.87747	99.84625	14.84026			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	8.13514	99.84060	8.11480			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	56.66874	100.25866	56.52651			0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	103.68221	100.00000	103.40864			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.07042	103.53469	101.07042	103.25796			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	45.18429	101.08567	45.07377			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	45.58910	100.00000	45.47865			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	98.07651	100.00000	97.83009			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	43.31345	100.00000	43.20852			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	37.81411	100.00000	37.72047			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	23.10065	100.00000	23.04345			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	22.78477	100.00000	22.72958			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	5.86362	100.00000	5.84910			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP25U	On 22/03/2015	Spot Bond	100.00000	14.31549	100.00000	14.28004			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	10.66506	109.95029	10.63942			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	28.94114	100.21678	28.86934			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	55.78781	100.18427	55.64944			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	22.81214	100.20050	22.75555			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	30.88121	101.34831	30.81173			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	30.92820	101.35889	30.85860		304,076,670,000.00	3,000,000	1,000,000.00	
MEFSA3	On 05/10/2016	Spot Bond	101.41174	12.69846	101.41174	12.66987			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	7.42184	103.44664	7.40476			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.11455	103.61067	7.09816			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	14.97072	101.86568	14.93690			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	9.80941	104.35890	9.78668			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	9.88157	104.67108	9.85862			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	27.36329	106.18586	27.29934			0.00	0	91,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	15.19370	100.06286	15.15605			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.41975	100.06556	7.40138			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	10.17402	110.15502	10.14657			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	20.05548	107.16233	20.00799		53,581,165,000.00	500,000	25,900,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIL01	On 31/05/2015	Spot Bond	100.44922	21.54369	100.44922	21.49013			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	11.67808	104.78971	11.65108			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	83.61783	100.42970	83.24157			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	11.36399	104.79935	11.33771			0.00	0	6,800,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	33.77334	110.61908	33.69129			0.00	0	1,900,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	18.77972	110.59153	18.73410			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	10.40085	115.34633	10.37472			0.00	0	4,100,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	57.61022	102.81634	57.47906			0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	99.67668	50.08097	99.67668	50.08096			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	85.63257	98.77372	85.43459			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	81.88247	98.48888	81.70195			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.76043	100.00000	6.74404			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.11567	100.00000	0.11539			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	7.08128	100.00000	7.06413			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	7.16880	100.00000	7.15142			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.58797	100.89771	6.57188			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A302	On 14/08/2020	Spot Bond	100.61875	6.67481	100.61875	6.65855			213,714,225,000.00	2,124,000	708,000.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.79019	100.62967	6.77364			256,605,658,500.00	2,550,000	850,000.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.84786	100.63509	6.83118			213,748,931,160.00	2,124,000	708,000.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.91707	100.64159	6.90022			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	7.09005	100.65787	7.07279			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	7.20535	100.66881	7.18780			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	7.33216	100.68074	7.31428			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	7.44741	100.69157	7.42926			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	7.50504	100.69687	7.48674			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	8.19604	100.76218	8.17605			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	9.00127	100.83813	8.97931			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.11567	100.00000	0.11539			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.11567	100.00000	0.11539			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	9.15386	103.67668	9.13276			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	43.64914	101.36748	43.54211			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	31.07472	100.92433	30.99881			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	21.27961	100.76441	21.22771			0.00	0	11,000,000.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	9.61147	100.97362	9.58798			0.00	0	200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK14B	On 27/08/2015	Spot Bond	100.60434	15.90920	100.60434	15.87045				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	8.75113	100.47967	8.72984				0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	21.12785	112.76469	21.07572			5,893,984,816,920.00	52,268,000		36,534,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	16.43624	100.61353	16.39531				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	13.23882	122.79495	13.20386				0.00	0	4,900,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.48033	32.99078	3.47761				0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	98.90951	101.43082	98.37314				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	24.03140	108.29303	23.97433				0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	21.97403	101.23516	21.92021				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	7.26303	101.30698	7.24523				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	44.50457	104.56520	44.40129				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	39.18314	100.00004	39.08611				0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	16.95299	109.74955	16.91207				0.00	0	6,600,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	12.25886	100.00006	12.22851				0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	98.84645	119.17407	98.56627				0.00	0	0.00
NCLN17	On 24/01/2013	Spot Bond	100.94176	98.10090	100.94176	97.83547				0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	94.40863	100.33399	94.18047				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN43	On 28/08/2014	Spot Bond	100.00000	32.73807	100.00000	32.67596			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	41.35157	100.00000	41.27312			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	31.22012	100.00000	31.16089			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	29.60342	100.00000	29.54725			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	22.11381	100.55018	22.05998			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	92.90896	100.22266	92.68732			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	90.19697	99.94761	89.98876			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	89.92967	99.94811	89.72255			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	89.92967	99.94811	89.72255			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	89.92967	99.94811	89.72255			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	20.74457	99.86407	20.69327			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	19.67528	101.50309	19.62591			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	19.28413	101.36582	19.23580			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	21.74569	100.40506	21.69165			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	18.46317	80.20911	18.43340			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	16.26963	100.38119	16.22921			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	13.48651	100.00000	13.46092			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	12.64807	101.10639	12.61713			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN65	On 25/01/2016	Spot Bond	101.21257	13.21360	101.21257	13.18124			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	14.22813	101.03995	14.19335			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	12.31411	101.41775	12.27759			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	102.01654	100.00000	101.74736			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	14.96465	76.11506	14.94146			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	59.40041	100.41337	59.21017			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	40.01376	100.10537	39.91459			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	39.94177	100.10374	39.84276			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	19.58215	99.82783	19.53374			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.57318	100.74066	9.54984			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.61423	100.07228	8.59289			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	15.36384	100.06803	15.32577			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	8.24404	101.43571	8.22337			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	21.46208	110.75661	21.40989		1,542,839,577,300.00	13,930,000	6,965,000.00	
NED6	On 20/09/2013	Spot Bond	105.36061	63.70201	105.36061	63.55325			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	49.27192	106.42411	49.15780			0.00	0	3,800,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	7.77980	101.17472	7.76033			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1A	On 20/11/2018	Spot Bond	119.90407	14.95292	119.90407	14.91416			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	10.91009	108.97397	10.88156			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	87.03336	98.87170	86.82865			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	18.24913	100.47393	18.20374			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	4.91402	156.96491	4.89739			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	12.65445	115.40836	12.62315			0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	86.83259	98.83767	86.62890			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	71.82582	97.39714	71.68842			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	55.92398	100.19307	55.78525		300,579,210,000.00	3,000,000	1,000,000.00	
NQ1A10	On 22/05/2020	Spot Bond	114.59979	10.68582	114.59979	10.65660			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	13.05109	100.55569	13.01932			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	42.05042	100.53494	41.94807			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	85.92292	100.49411	85.53254			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	21.17498	100.52625	21.12344		201,052,500,000.00	2,000,000	1,000,000.00	
NQ1B10	On 22/05/2020	Spot Bond	116.99821	10.68873	116.99821	10.65896			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	42.30148	100.56446	42.19848			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	86.06895	100.52540	85.67780			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B14	On 22/05/2015	Spot Bond	100.54276	21.35799	100.54276	21.30600				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	11.10554	114.44931	11.07520				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	42.59677	100.59918	42.49302				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	86.26362	100.56709	85.87144				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	21.69505	100.57314	21.64222				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	86.29201	100.57316	85.89969				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	86.45704	100.58790	86.06393				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	86.65696	100.65124	86.26273				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	86.92049	100.70756	86.52487				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	9.65316	100.72887	9.62962				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	14.52397	100.67612	14.48857				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	61.18660	134.34526	61.00062				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	41.90456	108.59837	41.80426			977,385,330,000.00	9,000,000		28,700,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	11.41370	125.30314	11.38324				0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	88.54167	100.00000	88.33998				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	11.35013	134.80590	11.31787				0.00	0	4,500,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.32883	171.14853	4.31327				0.00	0	82,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond	135.14144	10.38669	135.14144	10.35727			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	99.45283	101.23304	98.91162		504,747,937,440.00	4,986,000	1,662,000.00	
NTC10	On 18/04/2014	Spot Bond	101.21485	44.33409	101.21485	44.22553		0.00	0	0.00	
NTC11	On 18/04/2014	Spot Bond	101.18197	44.23986	101.18197	44.13155		0.00	0	0.00	
NTC12	On 25/08/2016	Spot Bond	101.47481	11.39006	101.47481	11.36210		0.00	0	0.00	
NTC13	On 31/01/2015	Spot Bond	100.95122	22.65385	100.95122	22.59851		0.00	0	0.00	
NTC14	On 26/07/2013	Spot Bond	100.91565	64.10519	100.91565	63.90346		0.00	0	0.00	
NTC15	On 26/07/2015	Spot Bond	101.05067	15.91154	101.05067	15.87263		0.00	0	0.00	
OCT1A1	On 18/10/2015	Spot Bond	100.00000	16.03638	100.00000	15.99753		0.00	0	0.00	
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.08090	100.00000	16.04195		0.00	0	0.00	
OCT1B1	On 18/10/2015	Spot Bond	100.00000	16.10762	100.00000	16.06859		0.00	0	0.00	
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.74874	100.00000	16.70817		0.00	0	0.00	
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.46112	100.00000	17.41882		0.00	0	0.00	
OCT1E1	On 18/10/2015	Spot Bond	100.00000	21.91343	100.00000	21.86035		0.00	0	0.00	
OML01	On 27/10/2015	Spot Bond	108.19161	18.34512	108.19161	18.30159		0.00	0	102,100,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.25121	100.00000	4.24091		0.00	0	0.00	
PBET01	On 13/09/2015	Spot Bond	104.37000	14.99361	104.37000	14.96428		0.00	0	0.00	
PCF03	On 06/04/2015	Spot Bond	100.00000	21.42666	100.00000	21.37360		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.16172	100.00000	6.14646				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	78.99815	100.19068	78.66292				0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	99.51117	97.86549	99.51117	97.60506				0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	94.94826	100.38733	94.71417				0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	70.20740	100.00000	70.07421				0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	91.21187	100.47782	90.98342				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	40.16172	100.10564	40.06217			300,316,920,000.00	3,000,000	1,000,000.00	
PR2A1G	On 15/06/2014	Spot Bond	100.09773	35.35673	100.09773	35.26608			600,586,380,000.00	6,000,000	3,000,000.00	
PR2A4D	On 15/06/2013	Spot Bond	100.09376	78.06784	100.09376	77.73959				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	78.18082	100.09863	77.85208				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	58.78641	100.10500	58.59863				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	40.28473	100.10840	40.18488				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	35.35541	100.10173	35.26476				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	78.36912	100.10673	78.03958				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	58.86009	100.10663	58.67207				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	40.55970	100.11457	40.45916				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1G	On 15/06/2014	Spot Bond	100.10653	35.35383	100.10653	35.26318			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	78.70805	100.12130	78.37704			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	40.86359	100.12138	40.76229			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	35.35199	100.11212	35.26134			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	79.00930	100.13423	78.67700			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	42.97312	100.68448	42.86838			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	34.98298	116.98567	34.89308			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	28.76483	91.25497	28.70516			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.84139	40.60007	0.84054			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	5.30500	124.67092	5.34000	124.55643		129,580,517,560,580.00	426,110,756	8,595,009,157.00	
R158	On 15/09/2015	Spot Bond	124.15418	21.94469	124.15418	21.88556			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	14.70242	86.87026	14.67315			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	16.77968	130.95502	16.73253			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	7.95322	82.70497	7.93802			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	70.87107	107.05466	70.70613			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.09500	130.58274	7.15000	129.98108		69,350,219,400,000.00	774,520,000	0,368,840,582.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.76057	38.29047	0.75984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P	On 21/12/2027	Spot Bond	36.16829	0.69978	36.16829	0.69914			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	217.15208	155.72157	217.11257	155.05512		5,211,649,920,000.00	24,000,000	1,063,782,800.00	
R197	On 07/12/2023	Spot Bond	0.90000	286.44774	0.92000	285.87964		228,477,600,000.00	253,864,000	138,886,000.00	
R201	On 21/12/2014	Spot Bond	5.04500	107.36133	5.07000	107.29925		759,171,600,000.00	150,480,000	519,553,135.00	
R202	On 07/12/2033	Spot Bond	1.58000	218.53436	1.54000	219.86393		1,607,713,200,000.00	017,540,000	1,001,162,000.00	
R2023	On 28/02/2023	Spot Bond	6.62000	111.20138	6.66000	110.87506		21,048,237,040,000.00	179,492,000	1,875,887,511.00	
R203	On 15/09/2017	Spot Bond	5.67000	113.24543	5.72000	113.01323		14,117,829,390,000.00	489,917,000	6,072,115,935.00	
R204	On 21/12/2018	Spot Bond	5.92000	110.85561	5.96000	110.62832		11,276,984,876,480.00	904,896,094	4,298,498,275.00	
R2048	On 28/02/2048	Spot Bond	108.88836	11.22005	108.88836	11.19314		278,669,050,902,480.00	559,218,000	2,708,868,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	38.07068	100.00000	37.97641		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.07000	102.36894	5.09500	102.33035		12,071,371,884,000.00	380,941,200	1,604,346,808.00	
R207	On 15/01/2020	Spot Bond	6.17500	106.07122	6.21000	105.85001		33,324,044,631,150.00	396,606,418	5,655,902,935.00	
R208	On 31/03/2021	Spot Bond	6.31000	104.79219	6.35000	104.51719		48,100,822,526,320.00	622,951,272	1,119,227,076.00	
R209	On 31/03/2036	Spot Bond	7.89000	84.52315	7.94500	84.00454		41,455,503,870,000.00	254,183,000	7,714,188,265.00	
R210	On 31/03/2028	Spot Bond	1.36000	165.81517	1.36000	165.77497		6,936,000,000.00	5,100,000	143,374,000.00	
R211	On 31/01/2017	Spot Bond	0.08000	113.82914	-0.08000	113.80577		(18,160,000,000.00)	227,000,000	1,034,084,000.00	
R212	On 31/01/2022	Spot Bond	0.85000	133.76102	0.85000	133.73048		235,577,500,000.00	277,150,000	1,722,806,836.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 28/02/2031	Spot Bond	7.63500	96.49933	7.68500	96.01633		10,865,895,315,000.00	423,169,000	4,262,999,614.00	
R214	On 28/02/2041	Spot Bond	84.68795	10.06582	84.68795	10.04620		207,093,033,539,700.00	445,366,000	6,959,575,619.00	
R223C	On 15/03/2013	Spot Bond	98.99493	86.61047	98.99493	86.40750		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	59.54914	96.64575	59.41958		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	40.89888	94.28171	40.81170		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	28.56428	91.87036	28.50469		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	20.47620	88.83566	20.43467		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	86.87026	14.70242	86.87026	14.67315		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	84.86749	10.71389	84.86749	10.69298		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	82.70497	7.95322	82.70497	7.93802		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	97.62766	70.69220	97.62766	70.55879		0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	95.17874	48.63730	95.17874	48.53338		0.00	0	0.00	
R325C	On 21/06/2014	Spot Bond	92.80992	33.72043	92.80992	33.64988		0.00	0	0.00	
R326C	On 21/12/2014	Spot Bond	90.60553	23.71254	90.60553	23.66391		0.00	0	0.00	
R327C	On 21/06/2015	Spot Bond	87.76872	17.11487	87.76872	17.08069		0.00	0	0.00	
R328C	On 21/12/2015	Spot Bond	85.82547	12.37598	85.82547	12.35172		0.00	0	0.00	
R329C	On 21/06/2016	Spot Bond	83.71772	9.11030	83.71772	9.09282		0.00	0	0.00	
R330C	On 21/12/2016	Spot Bond	81.42381	6.84476	81.42381	6.83193		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C	On 21/06/2017	Spot Bond	77.48625	5.51054	77.48625	5.50063				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.31913	75.13464	4.31157				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.53248	72.16183	3.52650				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.83679	70.13136	2.83210				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.30637	68.17127	2.30265				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.90180	66.23386	1.89881				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.70711	63.06100	1.70454				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.44852	61.24492	1.44640				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.27809	59.05342	1.27627				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.10622	57.39997	1.10469				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	0.96610	55.80907	0.96480				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.85093	54.27807	0.84980				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.75218	52.85822	0.75121				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.66951	51.49553	0.66866				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.01849	44.45722	1.01737				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.95013	43.11572	0.94911				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.89164	41.83089	0.89071				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R348C	On 21/12/2025	Spot Bond	40.60007	0.84139	40.60007	0.84054			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.79806	39.42073	0.79727			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.76057	38.29047	0.75984			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.72805	37.20704	0.72737			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.69978	36.16829	0.69914			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	42.60284	100.16140	42.49720			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	76.94683	101.36584	76.73030			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	13.50567	101.68455	13.47173			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	22.78469	100.60342	22.72920			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	1.77111	100.00000	1.76682			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	93.74961	100.25681	93.52374			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	81.48669	100.32689	81.12993			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	81.48785	100.32010	81.13111			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	60.59969	100.32441	60.40576		601,946,460,000.00	6,000,000	2,000,000.00	
RDFB01	On 30/03/2015	Spot Bond	101.54349	19.50433	101.54349	19.45537			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	81.91989	100.00000	81.80066			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	88.13681	100.26310	87.92394			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	30.61349	101.21857	30.53852			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES07	On 14/02/2013	Spot Bond	5.87500	105.39998	5.87500	105.38310				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	16.60221	100.60466	16.56177				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	55.40625	101.28378	55.26746				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	9.43205	100.77784	9.40905				0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	92.83694	100.58027	92.60004				0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	41.44484	100.38116	41.34185				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	97.84739	100.60804	97.60626				0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	98.42567	100.65009	98.18304				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	32.43967	102.09902	32.35960				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	13.21721	99.79665	13.18454				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	13.87366	101.65073	13.83955				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	17.80016	101.46985	17.75647				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	17.80016	101.46985	17.75647				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	76.78116	101.38750	76.56566				0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	60.98735	100.62446	60.79590				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP011	On 12/09/2013	Spot Bond	100.24328	60.06830	100.24328	59.87620			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	55.26677	101.50905	55.12807			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	14.01308	99.91990	13.97840			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	12.22005	99.90988	12.18982			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	77.40306	100.25061	77.07445			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	9.36533	100.36848	9.34206			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	42.61475	100.51732	42.50872			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	37.26306	100.00000	37.17279			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	30.89116	100.62598	30.81591			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	99.92961	5.25000	99.91554			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.66490	100.00000	0.66325			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.60676	100.00000	3.59783			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	17.37850	101.48404	17.33915			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	10.83102	115.23085	10.80397			0.00	0	5,200,000.00
SA062U	On 18/01/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	104.86804	9.53649	104.86804	9.51777			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	13.57898	114.56238	13.54504			0.00	0	29,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	100.56539	11.96721	100.56539	11.93807			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	11.36206	107.95466	11.33514			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	6.91614	101.20234	6.89921			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.84290	100.11990	7.82346		100,119,900,000.00		1,000,000	500,000.00
SBK17	On 31/07/2024	Spot Bond	101.08312	8.71796	101.08312	8.69687			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	7.31384	101.24095	7.29593			0.00	0	3,000,000.00
SBK19	On 24/10/2019	Spot Bond	101.21627	7.32413	101.21627	7.30619			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	22.26452	107.37565	22.21172		4,430,748,821,600.00		41,264,000	35,532,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	87.76984	102.36256	87.57062		3,992,139,840,000.00		39,000,000	13,000,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	11.17565	105.03639	11.14976			0.00	0	6,800,000.00
SBK11	On 09/04/2014	Spot Bond	132.16219	40.91909	132.16219	40.79682		105,729,752,000.00		800,000	400,000.00
SBN18	On 14/09/2013	Spot Bond	162.56493	47.88351	162.56493	47.72638			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	78.61161	155.18315	78.35737			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	22.79758	120.12124	22.73842			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	22.71851	120.50039	22.65941			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	22.67905	120.69056	22.61997			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	83.95695	143.06048	83.69222			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33	On 15/09/2017	Spot Bond	106.46393	12.11244	106.46393	12.08392			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	22.76085	120.29708	22.70171			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	22.74109	120.39190	22.68196			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	74.23855	215.59863	73.93341			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	88.54167	100.00000	88.33998			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.47707	100.10760	8.45605			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	42.42584	99.06612	42.32165			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	29.31236	100.00010	29.23977			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	10.58454	99.81852	10.55837			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	80.05169	99.79990	79.82135			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	64.53990	100.00000	64.38354			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	12.28348	109.84578	12.25380			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	43.54547	100.78863	43.43923			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	12.30397	100.87410	12.27392			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.65404	99.99987	7.63509			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.22232	100.00000	1.21960			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.22848	99.99997	8.20810			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	9.62100	113.08735	9.59734			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond	109.22356	10.70908	109.22356	10.68332		22,456,363,936,000.00	205,600,000	312,500,000.00	
SBS21	On 15/05/2026	Spot Bond	100.77436	8.42060	100.77436	8.40006		0.00	0	0.00	
SBS22	On 23/05/2015	Spot Bond	100.47821	21.25427	100.47821	21.20256		0.00	0	0.00	
SBS23	On 23/05/2017	Spot Bond	100.50480	9.73417	100.50480	9.71049		0.00	0	0.00	
SBS24	On 23/05/2019	Spot Bond	100.51996	8.02287	100.51996	8.00335		0.00	0	0.00	
SBS25	On 24/05/2019	Spot Bond	106.95022	9.82177	106.95022	9.79856		641,701,320,000.00	6,000,000	5,100,000.00	
SBS3	On 25/05/2026	Spot Bond	102.76906	9.01055	102.76906	8.98993		0.00	0	0.00	
SBS4	On 16/11/2021	Spot Bond	104.14309	9.58892	104.14309	9.56674		0.00	0	0.00	
SBS7	On 26/03/2013	Spot Bond	103.79928	93.01736	103.79928	92.79622		0.00	0	0.00	
SBS9	On 07/07/2016	Spot Bond	120.54819	13.14373	120.54819	13.10952		0.00	0	2,000,000.00	
SBSI10	On 03/07/2013	Spot Bond	120.15971	78.25368	120.15971	78.07177		0.00	0	1,000,000.00	
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.44833	272.67152	2.43679		1,636,029,120,000.00	6,000,000	1,000,000.00	
SBSI12	On 31/01/2017	Spot Bond	123.12082	5.19792	123.12082	5.18439		0.00	0	0.00	
SCM107	On 15/09/2017	Spot Bond	114.44000	9.71263	114.44000	9.68552		0.00	0	0.00	
SCM220	On 20/01/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599		0.00	0	0.00	
SCM221	On 17/02/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955		0.00	0	0.00	
SHF01	On 15/12/2016	Spot Bond	100.00000	3.81842	100.00000	3.80896		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI02	On 01/10/2021	Spot Bond	82.63494	0.21324	82.63494	0.21275			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	5.27189	120.42805	5.24387			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.88020	6.50000	101.86230			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	11.57142	100.12305	11.54273			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	74.00519	99.88484	73.71176			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	20.29924	99.87542	20.24904			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	9.93273	100.24421	9.90807		3,007,326,300,000.00	30,000,000	15,000,000.00	
SHS05	On 29/06/2017	Spot Bond	103.11523	11.12748	103.11523	11.10209			0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond	100.24161	1.56161	100.24161	1.55773			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	105.71322	68.56879	105.71322	68.41085			0.00	0	1,000,000.00
SLI2	On 15/08/2016	Spot Bond	112.32955	16.25487	112.32955	16.21554			0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	75.51061	101.56711	75.36578			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	105.65786	12.21465	105.65786	12.18607			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	29.51309	100.80059	29.44108			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	11.12100	100.58343	11.09393			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	16.30770	100.81342	16.26791			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	8.97523	100.58796	8.95337			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	14.08653	107.52630	14.05327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA02	On 20/04/2015	Spot Bond	101.25454	21.66047	101.25454	21.60740			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.29484	100.41357	10.26925			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	9.89614	99.94314	9.87165			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	9.23927	101.14726	9.21665			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	9.19674	94.17275	9.17727			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	9.22735	93.82087	9.20787			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	27.01014	104.67610	26.94774			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	7.46779	101.56575	7.45086			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	9.80620	100.11486	9.78189			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	12.00119	107.35953	11.97274			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	22.48239	121.64737	22.42346			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.86350	105.50721	2.85610			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	9.87263	100.00000	9.85455		500,000,000,000.00	5,000,000	5,000,000.00	
SYN867	On 19/01/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN873	On 14/02/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	99.68672	50.07847	99.68672	50.07845			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	99.60062	98.92027	99.60062	98.65397			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN953	On 05/02/2013	Spot Bond	99.38728	95.08091	99.38728	94.83538				0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	99.60314	98.92024	99.60314	98.65394				0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	93.39462	99.28767	93.15795				0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	92.92433	99.25974	92.69010				0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	91.99877	99.20138	91.76931				0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	91.99871	99.20211	91.76925				0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	91.77041	99.18693	91.54212				0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	99.50500	97.08853	99.50500	96.83223				0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	91.09249	99.14341	90.86766				0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	90.42516	99.09929	90.20370				0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	90.20554	99.07862	89.98521				0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	89.55184	99.03521	89.33478				0.00	0	0.00
SYN966	On 21/01/2013	Spot Bond	98.12653	98.93608	98.12653	98.67363				0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	86.03008	98.78368	85.83024			36,056,043,200,000.00	365,000,000	365,000,000.00	
SYN968	On 23/01/2013	Spot Bond	99.57277	98.38955	99.57277	98.12617				0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	20.96768	119.55998	20.91376				0.00	0	12,900,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25	On 30/09/2025	Spot Bond	111.67266	10.51317	111.67266	10.48757				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	37.36146	100.00000	37.27786				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	29.88987	100.00000	29.81747				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	44.71688	104.23307	44.61337				0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	99.58856	98.65413	99.58856	98.38930				0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	99.37012	94.83623	99.37012	94.59200				0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	86.82919	98.86706	86.62545				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	98.95242	100.66418	98.69778				0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	83.29195	101.16928	83.10310				0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	99.45369	101.07247	98.91332				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	16.81898	100.91059	16.77791				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	16.11222	110.02135	16.07389				0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216				0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	93.71115	100.30600	93.48364				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	42.30418	100.55190	42.20119				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	62.89459	100.62855	62.74137				0.00	0	5,000,000.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	6.33511	101.17076	6.31959				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A2	On 18/10/2038	Spot Bond	101.20716	6.52995	101.20716	6.51396				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	7.55325	103.42947	7.53616				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	1.74449	100.80622	1.73906				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	1.74249	100.83814	1.73706			907,543,260,000.00	9,000,000	3,000,000.00	
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.51728	100.90574	2.50304				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	2.57127	100.00000	2.54165				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	6.94840	101.28535	6.93137				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	1.73890	100.89554	1.73347			302,686,620,000.00	3,000,000	1,000,000.00	
TH10C1	On 18/10/2038	Spot Bond	101.45249	7.84153	101.45249	7.82229				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	1.73229	101.00134	1.72689				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	11.49976	102.14068	11.47137				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	1.70498	101.44362	1.69963				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	10.44634	101.20953	10.42075				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.74972	101.06155	5.73566				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.18888	101.14347	6.17373				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.21930	105.45079	6.20350			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.06506	101.30716	7.04774			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	7.45358	101.37985	7.43529			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	11.53800	102.14790	11.50952			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	10.18167	101.15653	10.15675			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	12.57485	101.18212	12.54406			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	10.40071	101.20040	10.37525			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	6.33439	101.18212	6.31888			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	6.43181	101.20040	6.41607			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	6.48052	101.20953	6.46464			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	10.25470	101.17116	10.22960			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	10.40071	101.20040	10.37525			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	10.90210	101.30089	10.87538			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	6.96703	101.30089	6.94995			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	10.90210	101.30089	10.87538			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	11.62986	101.44699	11.60132			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	7.93743	101.48350	7.91794			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	11.58443	101.43786	11.55600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D1	On 18/07/2016	Spot Bond	102.16719	15.19706	102.16719	15.15954			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	11.78442	102.21271	11.75531			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	15.33167	102.19450	15.29380			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	56.66134	99.87885	56.52118			0.00	0	25,000,000.00
TL15	On 29/04/2015	Spot Bond	111.48563	24.81329	111.48563	24.75296			0.00	0	2,500,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	11.69861	102.36770	11.67610			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	10.97819	111.51511	10.95134			0.00	0	995,700,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	12.02563	120.69176	11.99430			0.00	0	277,531,005.00
TN23	On 06/11/2023	Spot Bond	122.92168	10.63363	122.92168	10.60552			0.00	0	85,003,122.00
TN25	On 19/08/2025	Spot Bond	112.54971	12.17693	112.54971	12.14741		675,298,260,000.00	6,000,000	152,700,000.00	
TN27	On 14/11/2027	Spot Bond	105.64973	9.78735	105.64973	9.76444			0.00	0	9,300,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	7.35440	100.66243	7.33648			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.52709	100.67816	7.50874			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.74577	100.69808	7.72689			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.76878	100.70018	7.74984			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	8.84951	100.79857	8.82792			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	15.04112	101.00182	15.00435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA01	On 05/04/2015	Spot Bond	101.21676	18.90002	101.21676	18.85271			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	8.51469	101.26720	8.49337			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.42396	101.29746	7.40537			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.62592	10.00000	99.59925			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.63522	9.75000	99.60921			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.64497	100.00000	9.62010			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	88.28952	98.80121	88.07902			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	77.86687	97.87620	77.70462			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	69.42806	99.82860	69.29647			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	99.36331	94.59235	99.36331	94.34939			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	73.73416	97.76060	73.58883			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	12.71154	120.75743	12.67841			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	44.34719	101.23503	44.23857			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	13.33943	101.32511	13.30673			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR043	On 06/04/2015	Spot Bond	101.70719	20.52036	101.70719	20.46877				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	14.10030	110.55481	14.06607				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	64.89424	100.00000	64.73703				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	65.15511	100.00000	64.99726				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	65.24206	100.00000	65.08401				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	22.20750	100.80302	22.15332				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	13.74890	100.83292	13.71535				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	10.22245	100.83423	10.19750				0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	94.76996	100.00000	94.53769				0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	94.29103	100.36906	94.05916				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	11.21782	128.75000	11.19241				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	15.29291	121.77342	15.25278				0.00	0	94,700,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	8.12560	243.55465	8.08885				0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	21.32720	107.94222	21.27640				0.00	0	14,225,385.00
WSP2	On 28/05/2017	Spot Bond	110.97172	11.11621	110.97172	11.08913				0.00	0	81,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	9.30865	113.15781	9.28562				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	9.17130	112.59168	9.14869				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5	On 28/05/2021	Spot Bond	113.82178	9.00421	113.82178	113.82178	8.98183			0.00	0	26,000,000.00
Z006	On 31/08/2013	Spot Bond	96.69614	61.51388	96.69614	96.69614	61.37999			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	50.78977	95.45272	95.45272	50.68100			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	16.80280	87.68655	87.68655	16.76908			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	39.68460	93.89641	93.89641	39.60076			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	33.06046	92.71091	92.71091	32.99097			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	13.82557	86.49267	86.49267	13.79830			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	24.69325	90.84932	90.84932	24.64222			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	16.77264	87.67412	87.67412	16.73899			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.06617	67.16812	67.16812	2.06287			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.12258	100.00000	100.00000	8.10717			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03271	100.00000	100.00000	0.03265			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.12258	100.00000	100.00000	8.10717			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	21.76376	100.00000	100.00000	21.72247			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	22.26542	100.00000	100.00000	22.22318			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	20.87323	100.00000	100.00000	20.83363			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	20.87323	100.00000	100.00000	20.83363			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	19.79233	100.00000	100.00000	19.75478			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA012	On 20/05/2015	Spot Bond	100.00000	19.79233	100.00000	19.75478			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	18.73180	100.00000	18.69626			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	18.73180	100.00000	18.69626			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	17.62739	100.00000	17.59394			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	17.62739	100.00000	17.59394			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	16.61962	100.00000	16.58808			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	16.61962	100.00000	16.58808			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	15.63973	100.00000	15.61006			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	15.63973	100.00000	15.61006			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	14.80171	100.00000	14.77363			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	14.00859	100.00000	13.98201			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	10.47633	100.00000	10.45646			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	9.89617	100.00000	9.87739			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	9.31269	100.00000	9.29503			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	9.31269	100.00000	9.29503			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.81369	100.00000	8.79697			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.32560	100.00000	8.30981			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond						0.00	0	0.00
<b>Total for j-Bonds :</b>									<b>,246,565,452,313,300.00</b>	<b>,670,670,540</b>	<b>93 663 566 604.00</b>
<b>Grand Total:</b>									<b>16,566,050,487,870.00</b>	<b>170,693,068</b>	<b>93 664 884 489.00</b>