



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 16/01/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 18/03/2013	Foreign Exchange Future	8.88930	8.88930	8.85030	8.85030		12.38	151,046,985.60	16,992	302,610.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	3.83250	0.00383	3.44420	0.00344	3.833	21.79	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,964.53250	1.96453	2,003.14420	2.00314	1,964.533	21.79	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	2.93780	0.00294	2.65760	0.00266	2.938	22.28	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,113.63780	2.11364	2,152.35760	2.15236	2,113.638	22.28	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	15.88790	0.01589	14.40470	0.01440	15.888	17.95	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,126.58790	1.12659	1,164.10470	1.16410	1,126.588	17.95	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	11.04220	0.01104	10.09970	0.01010	11.042	18.90	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,321.74220	1.32174	1,359.79970	1.35980	1,321.742	18.90	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	6.26900	0.00627	5.83410	0.00583	6.269	20.58	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,666.96900	1.66697	1,705.53410	1.70553	1,666.969	20.58	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	42.92660	0.04293	38.55860	0.03856	42.927	15.35	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	653.62660	0.65363	688.25860	0.68826	653.627	15.35	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	38.63660	0.03864	34.75170	0.03475	38.637	15.63	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	699.33660	0.69934	734.45170	0.73445	699.337	15.63	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	34.84450	0.03484	31.38790	0.03139	34.844	15.90	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	745.54450	0.74554	781.08790	0.78109	745.544	15.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	59.54480		0.05954	53.31720	0.05332	59.545	14.54	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	520.24480		0.52024	553.01720	0.55302	520.245	14.54	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	52.13660		0.05214	46.73520	0.04674	52.137	14.86	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	572.83660		0.57284	606.43520	0.60644	572.837	14.86	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	47.78660		0.04779	42.87180	0.04287	47.787	15.08	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	608.48660		0.60849	642.57180	0.64257	608.487	15.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	75.44220		0.07544	67.14780	0.06715	75.442	14.06	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	436.14220		0.43614	466.84780	0.46685	436.142	14.06	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	66.99500		0.06699	59.62530	0.05963	66.995	14.30	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	477.69500		0.47770	509.32530	0.50933	477.695	14.30	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	63.90110		0.06390	57.00460	0.05700	63.901	14.39	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	494.60110		0.49460	526.70460	0.52670	494.601	14.39	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	174.27050		0.17427	156.41590	0.15642	174.270	12.38	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	184.97050		0.18497	206.11590	0.20612	184.970	12.38	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	137.39220		0.13739	122.84300	0.12284	137.392	12.86	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	248.09220		0.24809	272.54300	0.27254	248.092	12.86	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	108.07440		0.10807	96.37390	0.09637	108.074	13.34	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	318.77440		0.31877	346.07390	0.34607	318.774	13.34	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	252.60210		0.25260	227.45770	0.22746	252.602	12.11	202,081.68	800	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	113.30210		0.11330	127.15770	0.12716	113.302	12.11	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	224.20070		0.22420	200.71780	0.20072	224.201	12.20	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	134.90070		0.13490	150.41780	0.15042	134.901	12.20	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	198.10060		0.19810	176.29400	0.17629	198.101	12.29	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	158.80060		0.15880	175.99400	0.17599	158.801	12.29	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	351.44440		0.35144	321.61610	0.32162	351.444	11.84	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	62.14440		0.06214	71.31610	0.07132	62.144	11.84	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	316.27430		0.31627	287.93610	0.28794	316.274	11.93	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	76.97430		0.07697	87.63610	0.08764	76.974	11.93	123,158.88	1,600	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	283.30440	0.28330	256.53450	0.25653	283.304	12.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	94.00440	0.09400	106.23450	0.10623	94.004	12.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	604.18370	0.60418	567.14310	0.56714	604.184	11.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	14.88370	0.01488	16.84310	0.01684	14.884	11.88	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	513.06900	0.51307	477.04760	0.47705	513.069	11.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	23.76900	0.02377	26.74760	0.02675	23.769	11.67	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	427.96440	0.42796	395.45550	0.39546	427.964	11.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	38.66440	0.03866	45.15550	0.04516	38.664	11.66	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	941.88320	0.94188	903.01190	0.90301	941.883	12.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	2.58320	0.00258	2.71190	0.00271	2.583	12.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	892.40060	0.89240	853.88750	0.85389	892.401	12.51	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	3.10060	0.00310	3.58750	0.00359	3.101	12.51	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	794.67110	0.79467	756.46290	0.75646	794.671	12.30	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	5.37110	0.00537	6.16290	0.00616	5.371	12.30	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	991.45680	0.99146	952.55680	0.95256	991.457	13.09	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	2.15680	0.00216	2.25680	0.00226	2.157	13.09	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.99420	8.99420	8.95420	8.95420		13.86	8,787,333.40	977	59,896.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	116.43500	0.11643	110.30440	0.11030	116.435	17.08	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	972.23500	0.97224	1,006.10440	1.00610	972.235	17.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	99.65020	0.09965	94.47510	0.09448	99.650	17.65	498,251.00	5,000	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	1,105.45020	1.10545	1,140.27510	1.14028	1,105.450	17.65	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	217.37160	0.21737	204.97340	0.20497	217.372	14.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	523.17160	0.52317	550.77340	0.55077	523.172	14.98	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	192.72130	0.19272	181.76610	0.18177	192.721	15.36	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	598.52130	0.59852	627.56610	0.62757	598.521	15.36	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	136.78480	0.13678	129.37590	0.12938	136.785	16.51	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	842.58480	0.84258	875.17590	0.87518	842.585	16.51	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	435.87070	0.43587	411.82460	0.41182	435.871	13.18	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	191.67070	0.19167	207.62460	0.20762	191.671	13.18	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	430.36360	0.43036	406.52630	0.40653	430.364	13.21	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	196.16360	0.19616	212.32630	0.21233	196.164	13.21	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	314.92470	0.31492	297.16370	0.29716	314.925	13.86	787,311.75	2,500	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	320.72470	0.32072	342.96370	0.34296	320.725	13.86	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	441.43800	0.44144	417.17820	0.41718	441.438	13.15	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	187.23800	0.18724	202.97820	0.20298	187.238	13.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.10660	9.10660	9.06480	9.06480		14.55	0.00	0	22,355.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	179.45460	0.17945	172.22640	0.17223	179.455	18.04	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,272.85460	1.27285	1,307.42640	1.30743	1,272.855	18.04	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	274.20310	0.27420	262.53970	0.26254	274.203	16.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	807.60310	0.80760	837.73970	0.83774	807.603	16.27	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	272.01140	0.27201	260.45480	0.26045	272.011	16.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	815.41140	0.81541	845.65480	0.84565	815.411	16.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	269.84230	0.26984	258.39150	0.25839	269.842	16.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	823.24230	0.82324	853.59150	0.85359	823.242	16.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	596.03080	0.59603	570.62430	0.57062	596.031	13.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	239.43080	0.23943	255.82430	0.25582	239.431	13.50	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.21210	9.21210	9.16830	9.16830		15.06	5,250,897.00	570	6,102.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	380.99260	0.38099	366.27380	0.36627	380.993	16.43	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	858.89260	0.85889	887.97380	0.88797	858.893	16.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	267.21390	0.26721	257.11240	0.25711	267.214	18.06	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,325.11390	1.32511	1,358.81240	1.35881	1,325.114	18.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	622.97280	0.62297	599.51300	0.59951	622.973	14.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	388.77280	0.38877	409.11300	0.40911	388.773	14.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	613.17730	0.61318	590.03920	0.59004	613.177	14.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	401.07730	0.40108	421.73920	0.42174	401.077	14.46	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	601.06280	0.60106	578.32340	0.57832	601.063	14.55	0.00	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	9.03	Put	416.86280		0.41686	437.92340	0.43792	416.863	14.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	734.76090		0.73476	707.81190	0.70781	734.761	13.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	272.66090		0.27266	289.51190	0.28951	272.661	13.72	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	658.93230		0.65893	634.31240	0.63431	658.932	14.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	346.83230		0.34683	366.01240	0.36601	346.832	14.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	645.79330		0.64579	621.59350	0.62159	645.793	14.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	361.59330		0.36159	381.19350	0.38119	361.593	14.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,292.09990		1.29210	1,251.92550	1.25193	1,292.100	13.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	79.99990		0.08000	83.62550	0.08363	80.000	13.72	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.39530		9.39530	9.35050	9.35050		15.30	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,197.22010		1.19722	1,161.65770	1.16166	1,197.220	14.09	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	351.92010		0.35192	361.15770	0.36116	351.920	14.09	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	722.28220		0.72228	697.65320	0.69765	722.282	15.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	926.98220		0.92698	947.15320	0.94715	926.982	15.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,595.44830		1.59545	1,554.27520	1.55428	1,595.448	14.31	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	200.14830		0.20015	203.77520	0.20378	200.148	14.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,260.06550		1.26007	1,223.94800	1.22395	1,260.066	14.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	314.76550		0.31477	323.44800	0.32345	314.765	14.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,228.33330		1.22833	1,192.49040	1.19249	1,228.333	14.05	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	333.03330		0.33303	341.99040	0.34199	333.033	14.05	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.07390		10.07390	10.04580	10.04580		17.20	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,543.11740		1.54312	1,506.95390	1.50695	1,543.117	15.57	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	619.21740		0.61922	611.15390	0.61115	619.217	15.57	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,519.34760		1.51935	1,483.36850	1.48337	1,519.348	15.67	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	645.44760		0.64545	637.56850	0.63757	645.448	15.67	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,496.07890		1.49608	1,460.29490	1.46029	1,496.079	15.76	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	672.17890		0.67218	664.49490	0.66449	672.179	15.76	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.88930		8.88930	8.85030	8.85030		12.38	0.00	0	1,300.00

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	8.69	Call	28,971.77990		0.28972	26,262.92940	0.26263	28,971.780	12.00		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	9,041.77990		0.09042	10,232.92940	0.10233	9,041.780	12.00		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	25,855.82910		0.25856	23,308.54840	0.23309	25,855.829	12.09		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	10,925.82910		0.10926	12,278.54840	0.12279	10,925.829	12.09		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	25,260.21480		0.25260	22,745.77290	0.22746	25,260.215	12.11		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	11,330.21480		0.11330	12,715.77290	0.12716	11,330.215	12.11		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	24,673.67780		0.24674	22,192.35580	0.22192	24,673.678	12.13		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	11,743.67780		0.11744	13,162.35580	0.13162	11,743.678	12.13		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	13,096.65840		0.13097	11,702.47600	0.11702	13,096.658	12.96		0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	26,166.65840		0.26167	28,672.47600	0.28672	26,166.658	12.96		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.99420		8.99420	8.95420	8.95420		13.86		0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	43,587.07300		0.43587	41,182.45840	0.41182	43,587.073	13.18		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	19,167.07300		0.19167	20,762.45840	0.20762	19,167.073	13.18		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	43,036.35710		0.43036	40,652.63300	0.40653	43,036.357	13.21		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	19,616.35710		0.19616	21,232.63300	0.21233	19,616.357	13.21		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	44,143.79810		0.44144	41,717.82000	0.41718	44,143.798	13.15		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	18,723.79810		0.18724	20,297.82000	0.20298	18,723.798	13.15		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.10660		9.10660	9.06480	9.06480		14.55		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	52,022.73130		0.52023	49,750.19850	0.49750	52,022.731	13.95		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	31,362.73130		0.31363	33,270.19850	0.33270	31,362.731	13.95		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	51,553.10040		0.51553	49,297.89560	0.49298	51,553.100	13.98		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	31,893.10040		0.31893	33,817.89560	0.33818	31,893.100	13.98		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	52,496.98980		0.52497	50,206.77350	0.50207	52,496.990	13.92		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	30,836.98980		0.30837	32,726.77350	0.32727	30,836.990	13.92		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.20460		14.20460	14.19490	14.19490		10.97		7,173,323.00	505	8,626.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	886.58600		0.88659	877.65320	0.87765	886.586	10.89		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	21.98600		0.02199	22.75320	0.02275	21.986	10.89		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	877.08340		0.87708	868.16730	0.86817	877.083	10.85		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	22.48340		0.02248	23.26730	0.02327	22.483	10.85	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	867.59300		0.86759	858.69410	0.85869	867.593	10.81	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	22.99300		0.02299	23.79410	0.02379	22.993	10.81	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	182.81400		0.18281	177.64590	0.17765	182.814	11.55	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	378.21400		0.37821	382.74590	0.38275	378.214	11.55	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	710.22550		0.71023	701.69280	0.70169	710.226	10.28	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	35.62550		0.03563	36.79280	0.03679	35.626	10.28	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	570.62500		0.57063	562.59710	0.56260	570.625	10.46	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	66.02500		0.06603	67.69710	0.06770	66.025	10.46	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	426.25250		0.42625	418.91180	0.41891	426.253	10.66	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	121.65250		0.12165	124.01180	0.12401	121.653	10.66	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.36690		14.36690	14.35610	14.35610		11.96	0.00	0	3,821.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	296.08500		0.29608	289.13430	0.28913	296.085	12.97	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	729.18500		0.72918	733.03430	0.73303	729.185	12.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	189.99950		0.19000	185.44660	0.18545	190.000	14.06	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,123.09950		1.12310	1,129.34660	1.12935	1,123.099	14.06	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	450.47670		0.45048	440.83100	0.44083	450.477	11.94	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	423.57670		0.42358	424.73100	0.42473	423.577	11.94	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	426.05630		0.42606	416.75490	0.41675	426.056	12.07	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	459.15630		0.45916	460.65490	0.46065	459.156	12.07	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	339.08830		0.33909	331.26990	0.33127	339.088	12.63	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	622.18830		0.62219	625.16990	0.62517	622.188	12.63	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	755.21570		0.75522	743.36460	0.74336	755.216	11.23	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	178.31570		0.17832	177.26460	0.17726	178.316	11.23	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	748.59330		0.74859	736.76870	0.73677	748.593	11.24	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	181.69330		0.18169	180.66870	0.18067	181.693	11.24	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	742.01390		0.74201	730.21340	0.73021	742.014	11.25	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	185.11390		0.18511	184.11340	0.18411	185.114	11.25	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,376.78930	2.37679	2,365.71110	2.36571	2,376.789	14.06	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	9.88930	0.00989	9.61110	0.00961	9.889	14.06	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,402.25640	1.40226	1,390.96360	1.39096	1,402.256	11.15	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	35.35640	0.03536	34.86360	0.03486	35.356	11.15	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.54070	14.54070	14.52760	14.52760		11.95	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	489.93140	0.48993	477.46260	0.47746	489.931	12.35	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	699.23140	0.69923	699.86260	0.69986	699.231	12.35	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	486.66280	0.48666	474.25700	0.47426	486.663	12.37	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	705.96280	0.70596	706.65700	0.70666	705.963	12.37	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	493.22520	0.49323	480.69810	0.48070	493.225	12.33	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	692.52520	0.69253	693.09810	0.69310	692.525	12.33	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.70350	14.70350	14.68760	14.68760		12.83	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	646.26210	0.64626	631.73470	0.63173	646.262	13.17	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	842.76210	0.84276	844.13470	0.84413	842.762	13.17	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	642.91260	0.64291	628.45440	0.62845	642.913	13.19	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	849.41260	0.84941	850.85440	0.85085	849.413	13.19	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	649.63230	0.64963	635.04120	0.63504	649.632	13.16	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	836.13230	0.83613	837.44120	0.83744	836.132	13.16	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.10070	0.10070	0.09970	0.09970		16.42	0.00	0	24,086.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	1,084.54500	0.01085	986.55110	0.00987	1,084.545	16.94	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	14.54500	0.00015	16.55110	0.00017	14.545	16.94	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	305.12990	0.00305	241.25890	0.00241	305.130	16.42	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	235.12990	0.00235	271.25890	0.00271	235.130	16.42	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	48.21880	0.00048	32.77240	0.00033	48.219	18.57	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	978.21880	0.00978	1,062.77240	0.01063	978.219	18.57	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10190	0.10190	0.10100	0.10100		16.49	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,248.98640	0.01249	1,166.27630	0.01166	1,248.986	16.48	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	58.98640	0.00059	66.27630	0.00066	58.986	16.48	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	525.73030	0.00526	470.08030	0.00470	525.730	16.49	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	335.73030	0.00336	370.08030	0.00370	335.730	16.49	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	192.94550	0.00193	167.11380	0.00167	192.945	18.40	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,002.94550	0.01003	1,067.11380	0.01067	1,002.946	18.40	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.80780	11.80780	11.80790	11.80790		11.43	6,128,248.20	519	32,652.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	822.41310	0.82241	823.50430	0.82350	822.413	11.36	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	14.61310	0.01461	15.60430	0.01560	14.613	11.36	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	812.81200	0.81281	813.93050	0.81393	812.812	11.31	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	15.01200	0.01501	16.03050	0.01603	15.012	11.31	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	39.03640	0.03904	39.00390	0.03900	39.036	13.90	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	871.23640	0.87124	871.10390	0.87110	871.236	13.90	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	851.28420	0.85128	852.29590	0.85230	851.284	11.50	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	13.48420	0.01348	14.39590	0.01440	13.484	11.50	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	832.02570	0.83203	833.09010	0.83309	832.026	11.41	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	14.22570	0.01423	15.19010	0.01519	14.226	11.41	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.95550	11.95550	11.95450	11.95450		12.71	179,332.50	15	31,460.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	810.89130	0.81089	814.86480	0.81486	810.891	11.50	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	95.39130	0.09539	100.36480	0.10036	95.391	11.50	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	803.18250	0.80318	807.07290	0.80707	803.183	11.51	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	97.68250	0.09768	102.57290	0.10257	97.683	11.51	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	795.51020	0.79551	799.31460	0.79931	795.510	11.52	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	100.01020	0.10001	104.81460	0.10481	100.010	11.52	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.11460	12.11460	12.11090	12.11090		13.42	60,573,000.00	5,000	13,520.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	582.69710	0.58270	581.91460	0.58191	582.697	13.21	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	458.09710	0.45810	461.01460	0.46101	458.097	13.21	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	578.27510	0.57828	577.45990	0.57746	578.275	13.23	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	463.67510	0.46368	466.55990	0.46656	463.675	13.23	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	573.88550	0.57389	573.03750	0.57304	573.886	13.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	469.28550		0.46929	472.13750	0.47214	469.286	13.25	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.26400		12.26400	12.25810	12.25810		13.94	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,239.85570		1.23986	1,239.86850	1.23987	1,239.856	12.41	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	175.85570		0.17586	181.76850	0.18177	175.856	12.41	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,071.25060		1.07125	1,070.39460	1.07039	1,071.251	12.65	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	250.25060		0.25025	255.29460	0.25529	250.251	12.65	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,038.65630		1.03866	1,037.55550	1.03756	1,038.656	12.70	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	267.65630		0.26766	272.45550	0.27246	267.656	12.70	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,006.79140		1.00679	1,005.42120	1.00542	1,006.791	12.75	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	285.79140		0.28579	290.32120	0.29032	285.791	12.75	0.00	0	0.00
2025	On 07/02/2013	Bond Future			114.37270		114.37270	114.34242	114.34242			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	3,382.70000		3.38270	3,352.42000	3.35242	3,382.700		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	3,372.70000		3.37270	3,342.42000	3.34242	3,372.700		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	3,362.70000		3.36270	3,332.42000	3.33242	3,362.700		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			114.35320		114.35320	114.31593	114.31593			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	8,363.20000		8.36320	8,325.93000	8.32593	8,363.200		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	8,353.20000		8.35320	8,315.93000	8.31593	8,353.200		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	8,343.20000		8.34320	8,305.93000	8.30593	8,343.200		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			119.90175		119.90175	119.86207	119.86207			0.00	0	122.00
2050	On 07/02/2013	Bond Future	112.99	Call	6,911.75000		6.91175	6,872.07000	6.87207	6,911.750		0.00	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	112.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000			0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Call	6,901.75000		6.90175	6,862.07000	6.86207	6,901.750			0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Call	6,891.75000		6.89175	6,852.07000	6.85207	6,891.750			0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL7T	On 07/02/2013	Index Future			490.90300		490.90300	491.65500	491.65500				0.00	0	12.00
AL7T	On 02/05/2013	Index Future			497.09100		497.09100	497.85200	497.85200				0.00	0	0.00
ALBI	On 07/02/2013	Index Future			438.72000		438.72000	439.47000	439.47000				0.00	0	1,070.00
ALBI	On 02/05/2013	Index Future			444.25100		444.25100	445.00900	445.00900				0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.33750		9.33750	9.28640	9.28640		8.75		28,012.50	3	11,049.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	831.05080		0.83105	780.50520	0.78051	831.051	11.37		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	3.55080		0.00355	4.10520	0.00411	3.551	11.37		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	1,020.70040		1.02070	969.97700	0.96998	1,020.700	12.46		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	1.80040		0.00180	2.17700	0.00218	1.800	12.46		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	971.13530		0.97114	920.46470	0.92046	971.135	12.25		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	2.23530		0.00224	2.66470	0.00266	2.235	12.25		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	921.60300		0.92160	870.89350	0.87089	921.603	11.99		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	2.70300		0.00270	3.09350	0.00309	2.703	11.99		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.38800		9.38800	9.33600	9.33600				46,940.00	5	9,713.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	628.00000		0.62800	576.00000	0.57600	628.000			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	648.00000		0.64800	596.00000	0.59600	648.000			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	638.00000		0.63800	586.00000	0.58600	638.000			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00

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			9.44270		9.44270	9.38850	9.38850		11.04	0.00	0	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	651.61790		0.65162	605.98330	0.60598	651.618	10.60	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	118.91790		0.11892	127.48330	0.12748	118.918	10.60	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	666.78840		0.66679	620.76230	0.62076	666.788	10.62	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	114.08840		0.11409	122.26230	0.12226	114.088	10.62	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	659.18270		0.65918	613.35090	0.61335	659.183	10.61	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	116.48270		0.11648	124.85090	0.12485	116.483	10.61	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.49300		9.49300	9.43650	9.43650		11.50	0.00	0	400.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	420.04430		0.42004	390.68270	0.39068	420.044	11.48	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	407.04430		0.40704	434.18270	0.43418	407.044	11.48	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	428.94070		0.42894	398.39230	0.39839	428.941	11.46	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	395.94070		0.39594	421.89230	0.42189	395.941	11.46	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	424.47120		0.42447	394.51640	0.39452	424.471	11.47	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	401.47120		0.40147	428.01640	0.42802	401.471	11.47	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.79660		9.79660	9.75830	9.75830		13.07	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,622.29170		2.62229	2,584.36910	2.58437	2,622.292	13.04	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	75.69170		0.07569	76.06910	0.07607	75.692	13.04	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,576.90660		2.57691	2,539.07750	2.53908	2,576.907	13.00	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	80.30660		0.08031	80.77750	0.08078	80.307	13.00	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,531.74220		2.53174	2,494.01390	2.49401	2,531.742	12.96	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	85.14220		0.08514	85.71390	0.08571	85.142	12.96	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			9.00280		9.00280	8.96950	8.96950		12.23	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	412.58210		0.41258	384.36360	0.38436	412.582	12.12	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	49.78210		0.04978	54.86360	0.05486	49.782	12.12	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	404.75120		0.40475	376.70020	0.37670	404.751	12.12	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	51.95120		0.05195	57.20020	0.05720	51.951	12.12	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	396.99000		0.39699	369.11110	0.36911	396.990	12.13	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	54.19000		0.05419	59.61110	0.05961	54.190	12.13	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
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.09080		9.09080	9.05640	9.05640		12.77		0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	370.61690		0.37062	349.25550	0.34926	370.617	12.58		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	219.81690		0.21982	232.85550	0.23286	219.817	12.58		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	365.25240		0.36525	344.04070	0.34404	365.252	12.59		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	224.45240		0.22445	237.64070	0.23764	224.452	12.59		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	359.94680		0.35995	338.88250	0.33888	359.947	12.60		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	229.14680		0.22915	242.48250	0.24248	229.147	12.60		0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.10330		0.10330	0.10140	0.10140				0.00	0	4,500.00
CF CANDO CACH	On 24/01/2013	Can-Do Future			20,000.00010	20,000.00010	20,000.00010	20,000.00010	20,000.00010				0.00	0	0.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.05520		0.05520	0.05440	0.05440				0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.13360		0.13360	0.06220	0.06220				0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.18610		0.18610	0.15230	0.15230				0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.05390		0.05390	0.05720	0.05720				0.00	0	67,300.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.04560		0.04560	0.04900	0.04900				0.00	0	70,400.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.55660		9.55660	9.52910	9.52910		11.60		0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	450.30790		0.45031	424.64170	0.42464	450.308	10.79		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	33.70790		0.03371	35.54170	0.03554	33.708	10.79		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	442.13950		0.44214	416.59200	0.41659	442.139	10.81		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	35.53950		0.03554	37.49200	0.03749	35.539	10.81		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	434.04270		0.43404	408.61870	0.40862	434.043	10.83		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	37.44270		0.03744	39.51870	0.03952	37.443	10.83		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.68170		9.68170	9.65340	9.65340		13.20		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	389.60770		0.38961	370.54320	0.37054	389.608	12.81		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	247.90770		0.24791	257.14320	0.25714	247.908	12.81	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	384.67330		0.38467	365.70740	0.36571	384.673	12.83	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	252.97330		0.25297	262.30740	0.26231	252.973	12.83	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	379.79270		0.37979	360.92530	0.36093	379.793	12.86	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	258.09270		0.25809	267.52530	0.26753	258.093	12.86	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.22650		12.22650	12.22120	12.22120		13.88	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	768.51230		0.76851	767.34590	0.76735	768.512	13.22	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	432.01230		0.43201	436.14590	0.43615	432.012	13.22	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	763.64140		0.76364	762.45600	0.76246	763.641	13.24	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	437.14140		0.43714	441.25600	0.44126	437.141	13.24	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	758.80510		0.75881	757.59180	0.75759	758.805	13.26	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	442.30510		0.44231	446.39180	0.44639	442.305	13.26	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry			7.41300		7.41300	7.36120	7.36120		10.62	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.14	Call	273.77780		0.27378	223.35150	0.22335	273.778	15.09	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.14	Put	0.77780		0.00078	2.15150	0.00215	0.778	15.09	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.15	Call	263.89710		0.26390	213.66300	0.21366	263.897	14.92	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.15	Put	0.89710		0.00090	2.46300	0.00246	0.897	14.92	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.16	Call	254.03530		0.25404	204.01980	0.20402	254.035	14.75	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.16	Put	1.03530		0.00104	2.81980	0.00282	1.035	14.75	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.18	Call	234.38050		0.23438	184.89690	0.18490	234.380	14.41	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.18	Put	1.38050		0.00138	3.69690	0.00370	1.381	14.41	0.00	0	6,000.00
DAUS	On 16/01/2013	Any day expiry			8.81890		8.81890	8.78060	8.78060		12.50	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.59	Call	228.90000		0.22890	190.95760	0.19096	228.900	12.50	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.59	Put	0.00000		0.00000	0.35760	0.00036	0.000	12.50	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.60	Call	218.90000		0.21890	181.04510	0.18105	218.900	12.50	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.60	Put	0.00000		0.00000	0.44510	0.00045	0.000	12.50	0.00	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 16/01/2013	Any day expiry	8.61	Call	208.90000		0.20890	171.15490	0.17115	208.900	12.50	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.61	Put	0.00000		0.00000	0.55490	0.00055	0.000	12.50	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.55	Call	268.90000		0.26890	230.75180	0.23075	268.900	12.50	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.55	Put	0.00000		0.00000	0.15180	0.00015	0.000	12.50	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry			8.82450		8.82450	8.78640	8.78640		11.39	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.66	Call	177.73180		0.17773	147.31060	0.14731	177.732	12.56	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.66	Put	13.23180		0.01323	20.91060	0.02091	13.232	12.56	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.62	Call	213.30740		0.21331	180.54500	0.18055	213.307	12.89	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.62	Put	8.80740		0.00881	14.14500	0.01415	8.807	12.89	0.00	0	10,000.00
DAUS	On 24/01/2013	Any day expiry	8.64	Call	195.31510		0.19532	163.64420	0.16364	195.315	12.73	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.64	Put	10.81510		0.01082	17.24420	0.01724	10.815	12.73	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.65	Call	186.46830		0.18647	155.40210	0.15540	186.468	12.64	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.65	Put	11.96830		0.01197	19.00210	0.01900	11.968	12.64	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry			8.82690		8.82690	8.79100	8.79100		11.49	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.71	Call	148.51920		0.14852	122.49060	0.12249	148.519	12.02	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.71	Put	31.61920		0.03162	41.49060	0.04149	31.619	12.02	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.73	Call	133.93450		0.13393	109.11970	0.10912	133.935	11.94	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.73	Put	37.03450		0.03703	48.11970	0.04812	37.034	11.94	0.00	0	7,000.00
DAUS	On 28/01/2013	Any day expiry	8.69	Call	163.75370		0.16375	136.59400	0.13659	163.754	12.09	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.69	Put	26.85370		0.02685	35.59400	0.03559	26.854	12.09	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.70	Call	156.05800		0.15606	129.45360	0.12945	156.058	12.06	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.70	Put	29.15800		0.02916	38.45360	0.03845	29.158	12.06	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry			8.82830		8.82830	8.79230	8.79230		11.60	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	978.33130		0.97833	942.34220	0.94234	978.331	18.61	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	0.03130		0.00003	0.04220	0.00004	0.031	18.61	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	828.36780		0.82837	792.40600	0.79241	828.368	16.77	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	0.06780		0.00007	0.10600	0.00011	0.068	16.77	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	241.91080		0.24191	210.85270	0.21085	241.911	12.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 29/01/2013	Any day expiry	8.60	Put	13.61080		0.01361	18.55270	0.01855	13.611	12.44	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	23.52920		0.02353	18.58850	0.01859	23.529	13.12	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	215.22920		0.21523	246.28850	0.24629	215.229	13.12	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	233.18810		0.23319	202.49020	0.20249	233.188	12.41	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	14.88810		0.01489	20.19020	0.02019	14.888	12.41	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	224.56540		0.22457	194.24740	0.19425	224.565	12.38	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	16.26540		0.01627	21.94740	0.02195	16.265	12.38	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	145.12590		0.14513	119.69160	0.11969	145.126	12.04	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	36.82590		0.03683	47.39160	0.04739	36.826	12.04	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry			8.85160		8.85160	8.80000	8.80000		11.79	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Call	146.67260		0.14667	0.00000	0.00000	146.673	11.80	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Put	95.07260		0.09507	0.00000	0.00000	95.073	11.80	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Call	141.10430		0.14110	0.00000	0.00000	141.104	11.80	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Put	99.50430		0.09950	0.00000	0.00000	99.504	11.80	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.85	Call	120.16130		0.12016	0.00000	0.00000	120.161	11.79	0.00	20,000	20,000.00
DAUS	On 15/02/2013	Any day expiry	8.85	Put	118.56130		0.11856	0.00000	0.00000	118.561	11.79	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Call	152.37310		0.15237	0.00000	0.00000	152.373	11.80	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Put	90.77310		0.09077	0.00000	0.00000	90.773	11.80	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.86540		8.86540	8.82650	8.82650		11.91	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	223.74400		0.22374	196.59390	0.19659	223.744	11.83	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	78.34400		0.07834	90.09390	0.09009	78.344	11.83	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	89.35790		0.08936	76.67570	0.07668	89.358	12.92	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	243.95790		0.24396	270.17570	0.27018	243.958	12.92	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	308.92980		0.30893	277.26060	0.27726	308.930	11.76	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	43.52980		0.04353	50.76060	0.05076	43.530	11.76	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	301.29110		0.30129	269.95620	0.26996	301.291	11.77	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	45.89110		0.04589	53.45620	0.05346	45.891	11.77	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	293.74440		0.29374	262.75310	0.26275	293.744	11.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	8.62	Put	48.34440		0.04834	56.25310	0.05625	48.344	11.77	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,016.05180		1.01605	977.23630	0.97724	1,016.052	14.16	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	0.65180		0.00065	0.73630	0.00074	0.652	14.16	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	866.84350		0.86684	828.14430	0.82814	866.844	13.41	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	1.44350		0.00144	1.64430	0.00164	1.443	13.41	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.89880		8.89880	8.85980	8.85980		12.55	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	136.30840		0.13631	122.96770	0.12297	136.308	13.29	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	297.50840		0.29751	323.16770	0.32317	297.508	13.29	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	148.77990		0.14878	134.31490	0.13431	148.780	13.11	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	269.97990		0.26998	294.51490	0.29451	269.980	13.11	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	142.40930		0.14241	128.51470	0.12851	142.409	13.20	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	283.60930		0.28361	308.71470	0.30871	283.609	13.20	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	139.32510		0.13933	125.71100	0.12571	139.325	13.25	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	290.52510		0.29053	315.91100	0.31591	290.525	13.25	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	903.24420		0.90324	864.83380	0.86483	903.244	12.55	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	4.44420		0.00444	5.03380	0.00503	4.444	12.55	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.93580		8.93580	8.89630	8.89630		13.23	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	206.62550		0.20663	191.17640	0.19118	206.625	13.61	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	310.82550		0.31083	334.87640	0.33488	310.825	13.61	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	203.22710		0.20323	188.01710	0.18802	203.227	13.65	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	317.42710		0.31743	341.71710	0.34172	317.427	13.65	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	199.88380		0.19988	184.91200	0.18491	199.884	13.69	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	324.08380		0.32408	348.61200	0.34861	324.084	13.69	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	947.43620		0.94744	909.56250	0.90956	947.436	12.80	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	11.63620		0.01164	13.26250	0.01326	11.636	12.80	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	213.59800		0.21360	197.66280	0.19766	213.598	13.52	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	297.79800		0.29780	321.36280	0.32136	297.798	13.52	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.03950		9.03950	8.99910	8.99910		14.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	9.80	Call	170.40160		0.17040	162.69420	0.16269	170.402	16.85	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	930.90160		0.93090	963.59420	0.96359	930.902	16.85	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	311.11180		0.31111	295.96310	0.29596	311.112	14.67	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	461.61180		0.46161	486.86310	0.48686	461.612	14.67	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	307.87050		0.30787	292.88610	0.29289	307.870	14.71	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	468.37050		0.46837	493.78610	0.49379	468.371	14.71	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	304.66980		0.30467	289.84330	0.28984	304.670	14.74	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	475.16980		0.47517	500.74330	0.50074	475.170	14.74	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.08150		9.08150	9.04020	9.04020		14.49	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	332.39600		0.33240	317.23510	0.31724	332.396	15.15	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	550.89600		0.55090	577.03510	0.57704	550.896	15.15	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	329.36240		0.32936	314.34230	0.31434	329.362	15.18	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	557.86240		0.55786	584.14230	0.58414	557.862	15.18	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	208.09150		0.20809	199.34280	0.19934	208.092	16.95	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	966.59150		0.96659	999.14280	0.99914	966.591	16.95	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	351.29250		0.35129	335.25380	0.33525	351.293	14.95	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	509.79250		0.50979	535.05380	0.53505	509.793	14.95	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	335.45970		0.33546	320.15680	0.32016	335.460	15.12	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	543.95970		0.54396	569.95680	0.56996	543.960	15.12	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.11500		9.11500	9.07300	9.07300		14.57	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	371.76830		0.37177	355.50580	0.35551	371.768	15.22	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	566.76830		0.56677	592.50580	0.59251	566.768	15.22	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	235.95350		0.23595	226.31340	0.22631	235.953	17.04	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,000.95350		1.00095	1,033.31340	1.03331	1,000.954	17.04	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	381.35170		0.38135	364.67050	0.36467	381.352	15.13	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	546.35170		0.54635	571.67050	0.57167	546.352	15.13	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	378.12530		0.37813	361.58470	0.36158	378.125	15.16	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	553.12530		0.55313	578.58470	0.57858	553.125	15.16	0.00	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	9.30	Call	374.93090		0.37493	358.52990	0.35853	374.931	15.19	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	559.93090		0.55993	585.52990	0.58553	559.931	15.19	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			114.36174		114.36174	114.32405	114.32405			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	1,371.74000		1.37174	1,334.05000	1.33405	1,371.740		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	1,361.74000		1.36174	1,324.05000	1.32405	1,361.740		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	1,351.74000		1.35174	1,314.05000	1.31405	1,351.740		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			8.55514		92.96170	8.53774	93.11600			0.00	0	303.00
ES33	On 07/02/2013	Bond Future	8.54	Call	0.00000		0.00000	20.07000	0.02007	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.54	Put	134.23000		0.13423	0.00000	0.00000	134.230		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Call	0.00000		0.00000	108.76000	0.10876	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Put	45.54000		0.04554	0.00000	0.00000	45.540		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Call	43.02000		0.04302	197.32000	0.19732	43.020		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI			438.72400		438.72400	439.45400	439.45400			0.00	0	335.00
GOVI	On 07/02/2013	GOVI	432.99	Call	57,340.00000		5.73400	64,640.00000	6.46400	57,340.000		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	57,240.00000		5.72400	64,540.00000	6.45400	57,240.000		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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 07/02/2013	GOVI	433.01	Call	57,140.00000	5.71400	64,440.00000	6.44400	57,140.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			444.25500	444.25500	444.99400	444.99400			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	112,650.00000	11.26500	120,040.00000	12.00400	112,650.000		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	112,550.00000	11.25500	119,940.00000	11.99400	112,550.000		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	112,450.00000	11.24500	119,840.00000	11.98400	112,450.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 07/02/2013	Index Future			200.93500	200.93500	201.14900	201.14900			0.00	0	608.00
IGOV	On 02/05/2013	Index Future			203.46800	203.46800	203.68400	203.68400			0.00	0	0.00
ILBI	On 07/02/2013	Index Future			544.61600	544.61600	544.46400	544.46400			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			5.08100		94.91900	5.08000	94.92000				0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.06000		94.94000	5.05000	94.95000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.05000		94.95000	5.02000	94.98000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.00000		95.00000	4.99000	95.01000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.00000		95.00000	4.97000	95.03000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.97000		95.03000	4.95000	95.05000				0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.96000		95.04000	4.94000	95.06000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.02000		94.98000	5.00000	95.00000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.10000		94.90000	5.09000	94.91000				0.00	0	1,500.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.22000		94.78000	5.20000	94.80000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.36000		94.64000	5.34000	94.66000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.51000		94.49000	5.48000	94.52000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.45220		7.45220	7.39920	7.39920		8.47		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	565.15090		0.56515	513.05550	0.51306	565.151	9.93		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	2.95090		0.00295	3.85550	0.00386	2.951	9.93		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	555.33470		0.55533	503.29780	0.50330	555.335	9.87		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	3.13470		0.00313	4.09780	0.00410	3.135	9.87		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	545.53030		0.54553	493.55530	0.49356	545.530	9.82		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	3.33030		0.00333	4.35530	0.00436	3.330	9.82		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.49760		7.49760	7.44450	7.44450		10.51		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	286.03600		0.28604	252.91450	0.25291	286.036	10.44		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	128.43600		0.12844	148.41450	0.14841	128.436	10.44		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	280.03190		0.28003	247.30700	0.24731	280.032	10.44		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	132.43190		0.13243	152.80700	0.15281	132.432	10.44		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	274.10750		0.27411	241.77880	0.24178	274.108	10.44		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	136.50750		0.13651	157.27880	0.15728	136.508	10.44		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.69728		111.13528	6.66866	111.35237			0.00	0	1,630.00
R023	On 07/02/2013	Bond Future	7.04	Call	2,556.55000		2,55655	2,773.64000	2,77364	2,556.550		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Call	2,629.97000		2,62997	2,847.06000	2,84706	2,629.970		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Call	2,703.32000		2,70332	2,920.41000	2,92041	2,703.320		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			6.74210		108.56880	6.71257	108.78814			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.04	Call	2,181.00000		2,18100	2,400.34000	2,40034	2,181.000		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	2,253.22000		2,25322	2,472.56000	2,47256	2,253.220		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	2,325.38000		2,32538	2,544.72000	2,54472	2,325.380		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			6.79366		109.98934	6.76308	110.21117			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	3,519.52000		3,51952	3,741.35000	3,74135	3,519.520		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	3,588.89000		3,58889	3,810.72000	3,81072	3,588.890		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	3,658.20000		3,65820	3,880.03000	3,88003	3,658.200		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.31633		125.11031	5.32171	125.09591		1.85	0.00	0	6,033.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,544.18000		2,54418	2,529.78000	2,52978	2,544.180	2.00	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.00	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	3,115.20000		3,11520	3,100.80000	3,10080	3,115.200	2.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 07/02/2013	Bond Future	6.50	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	2.00	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,631.21000	3.63121	3,616.81000	3.61681	3,631.210	2.00	2.00	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	2.00	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,759.75000	3.75975	3,745.35000	3.74535	3,759.750	2.00	2.00	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	2.00	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,888.11000	3.88811	3,873.71000	3.87371	3,888.110	2.00	2.00	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	2.00	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.31687	119.82447	5.32301	119.80952			1.84	0.00	0	13,241.00
R157	On 02/05/2013	Bond Future	5.35	Call	518.34000	0.51834	516.33000	0.51633	518.340	1.85	1.85	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	437.69000	0.43769	450.63000	0.45063	437.690	1.85	1.85	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	531.47000	0.53147	529.58000	0.52958	531.470	1.85	1.85	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	426.49000	0.42649	439.55000	0.43955	426.490	1.85	1.85	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	505.41000	0.50541	503.26000	0.50326	505.410	1.85	1.85	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	449.10000	0.44910	461.90000	0.46190	449.100	1.85	1.85	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.32735	116.28771	5.33598	116.27137			1.60	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	971.28000	0.97128	974.27000	0.97427	971.280	1.64	1.64	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	456.57000	0.45657	475.90000	0.47590	456.570	1.64	1.64	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	983.30000	0.98330	986.18000	0.98618	983.300	1.64	1.64	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	449.77000	0.44977	468.99000	0.46899	449.770	1.64	1.64	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	959.34000	0.95934	962.44000	0.96244	959.340	1.64	1.64	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	463.45000	0.46345	482.89000	0.48289	463.450	1.64	1.64	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 07/02/2013	Bond Future			7.15860	130.57067	7.13524	130.81400			11.45	417,826,144.00	3,200	60,847.00
R186	On 07/02/2013	Bond Future	7.00	Call	776.75000	0.77675	907.65000	0.90765	776.750	11.35	11.35	0.00	0	10,300.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future	7.00	Put	2,441.49000		2.44149	2,329.06000	2.32906	2,441.490	11.35	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,980.46000		1.98046	2,178.65000	2.17865	1,980.460	11.45	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	1,034.47000		1.03447	989.33000	0.98933	1,034.470	11.45	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Call	2,237.15000		2.23715	2,443.84000	2.44384	2,237.150	11.47	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Put	880.21000		0.88021	843.57000	0.84357	880.210	11.47	0.00	0	100.00
R186	On 07/02/2013	Bond Future	8.50	Call	12,960.91000		12.96091	13,204.30000	13.20430	12,960.910	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	0.18000		0.00018	0.24000	0.00024	0.180	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Call	13,407.71000		13.40771	13,651.07000	13.65107	13,407.710	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	0.11000		0.00011	0.14000	0.00014	0.110	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	11,332.56000		11.33256	11,576.10000	11.57610	11,332.560	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	1.09000		0.00109	1.30000	0.00130	1.090	12.04	0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.45	Call	12,511.70000		12.51170	12,755.11000	12.75511	12,511.700	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	0.31000		0.00031	0.39000	0.00039	0.310	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	12,691.67000		12.69167	12,935.07000	12.93507	12,691.670	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	0.25000		0.00025	0.32000	0.00032	0.250	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	3,819.67000		3.81967	4,055.19000	4.05519	3,819.670	11.59	0.00	0	540.00
R186	On 07/02/2013	Bond Future	7.50	Put	335.18000		0.33518	327.37000	0.32737	335.180	11.59	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	6,034.74000		6.03474	6,279.36000	6.27936	6,034.740	11.74	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	81.68000		0.08168	82.97000	0.08297	81.680	11.74	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	8,368.84000		8.36884	8,613.33000	8.61333	8,368.840	11.89	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	14.95000		0.01495	16.11000	0.01611	14.950	11.89	0.00	0	150.00
R186	On 02/05/2013	Bond Future			7.21272		132.15270	7.18869	132.39852		11.73	0.00	0	122.00
R186	On 02/05/2013	Bond Future	7.39	Call	4,304.71000		4.30471	4,490.21000	4.49021	4,304.710	11.81	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,511.24000		2.51124	2,450.92000	2.45092	2,511.240	11.81	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	4,363.92000		4.36392	4,550.43000	4.55043	4,363.920	11.81	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,470.33000		2.47033	2,411.02000	2.41102	2,470.330	11.81	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Call	4,423.53000		4.42353	4,611.05000	4.61105	4,423.530	11.82	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	2,429.93000		2.42993	2,371.63000	2.37163	2,429.930	11.82	0.00	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	6.75	Call	1,468.08000		1.46808	1,574.87000	1.57487	1,468.080	11.58	0.00	0	114.00
R186	On 02/05/2013	Bond Future	6.75	Put	6,318.95000		6.31895	6,179.92000	6.17992	6,318.950	11.58	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.34305		130.40024	7.31741	130.65174		12.38	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	14,284.15000		14.28415	14,505.21000	14.50521	14,284.150	12.97	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,486.48000		1.48648	1,456.04000	1.45604	1,486.480	12.97	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	10,285.12000		10.28512	10,484.82000	10.48482	10,285.120	12.76	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,802.05000		2.80205	2,750.25000	2.75025	2,802.050	12.76	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	10,348.43000		10.34843	10,548.59000	10.54859	10,348.430	12.76	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,775.44000		2.77544	2,724.10000	2.72410	2,775.440	12.76	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	10,411.86000		10.41186	10,612.47000	10.61247	10,411.860	12.77	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,749.05000		2.74905	2,698.16000	2.69816	2,749.050	12.77	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			218.01741		218.01741	217.99490	217.99490			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	5,027.41000		5.02741	5,004.90000	5.00490	5,027.410		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	5,017.41000		5.01741	4,994.90000	4.99490	5,017.410		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	5,007.41000		5.00741	4,984.90000	4.98490	5,007.410		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			287.64432		287.64432	287.57323	287.57323			0.00	0	2,633.00
R197	On 07/02/2013	Bond Future	278.99	Call	8,654.32000		8.65432	8,583.23000	8.58323	8,654.320		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 07/02/2013	Bond Future	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	8,644.32000		8.64432	8,573.23000	8.57323	8,644.320		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	8,634.32000		8.63432	8,563.23000	8.56323	8,634.320		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			291.26992		291.26992	291.19814	291.19814			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,879.92000		8.87992	8,808.14000	8.80814	8,879.920		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	8,869.92000		8.86992	8,798.14000	8.79814	8,869.920		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	8,859.92000		8.85992	8,788.14000	8.78814	8,859.920		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			5.04661		107.74116	5.05070	107.73370		1.22	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	76.82000		0.07682	78.89000	0.07889	76.820	1.22	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	198.48000		0.19848	208.01000	0.20801	198.480	1.22	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	1,003.85000		1.00385	996.49000	0.99649	1,003.850	1.29	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	0.15000		0.00015	0.25000	0.00025	0.150	1.29	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,077.95000		2.07795	2,070.49000	2.07049	2,077.950	1.34	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.34	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,166.82000		2.16682	2,159.36000	2.15936	2,166.820	1.34	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.34	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,255.59000		2.25559	2,248.13000	2.24813	2,255.590	1.34	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.34	0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.00970		109.04661	5.01464	109.03870		1.08	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.91000		0.00091	0.92000	0.00092	0.910	1.01	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,553.55000		1.55355	1,561.47000	1.56147	1,553.550	1.01	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	1.01000		0.00101	1.01000	0.00101	1.010	1.02	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
R201	On 02/05/2013	Bond Future	4.06	Put	1,537.31000		1.53731	1,545.22000	1.54522	1,537.310	1.02	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.83000		0.00083	0.83000	0.00083	0.830	1.01	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,569.80000		1.56980	1,577.71000	1.57771	1,569.800	1.01	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.87741		107.55668	4.88556	107.54773		0.89	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	304.12000		0.30412	304.42000	0.30442	304.120	0.89	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	389.22000		0.38922	398.47000	0.39847	389.220	0.89	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	309.58000		0.30958	309.85000	0.30985	309.580	0.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	383.68000		0.38368	392.90000	0.39290	383.680	0.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	298.71000		0.29871	299.05000	0.29905	298.710	0.89	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	394.81000		0.39481	404.10000	0.40410	394.810	0.89	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 07/02/2013	Bond Future			218.77325		218.77325	219.39722	219.39722			0.00	0	50,656.00
R202	On 07/02/2013	Bond Future	204.99	Call	13,783.25000		13.78325	14,407.22000	14.40722	13,783.250		0.00	0	0.00
R202	On 07/02/2013	Bond Future	204.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Call	13,773.25000		13.77325	14,397.22000	14.39722	13,773.250		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Call	13,763.25000		13.76325	14,387.22000	14.38722	13,763.250		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			221.53055		221.53055	222.16271	222.16271			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	10,490.55000		10.49055	11,122.71000	11.12271	10,490.550		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	10,480.55000		10.48055	11,112.71000	11.11271	10,480.550		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	10,470.55000		10.47055	11,102.71000	11.10271	10,470.550		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5.73736		113.41629	5.71293	113.51949		4.00	0.00	0	19,398.00
R203	On 07/02/2013	Bond Future	5.54	Call	143.42000		0.14342	181.80000	0.18180	143.420	3.96	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	980.45000		0.98045	915.63000	0.91563	980.450	3.96	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,602.96000		1.60296	1,704.24000	1.70424	1,602.960	4.09	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	43.48000		0.04348	41.56000	0.04156	43.480	4.09	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,960.70000		2.96070	3,064.01000	3.06401	2,960.700	4.19	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	1.84000		0.00184	1.95000	0.00195	1.840	4.19	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,936.98000		4.93698	5,040.18000	5.04018	4,936.980	4.27	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.27	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,771.04000		5.77104	5,874.24000	5.87424	5,771.040	4.27	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.27	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	3,163.84000		3.16384	3,267.13000	3.26713	3,163.840	4.20	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	1.06000		0.00106	1.15000	0.00115	1.060	4.20	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	3,366.83000		3.36683	3,470.09000	3.47009	3,366.830	4.21	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	0.60000		0.00060	0.66000	0.00066	0.600	4.21	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,771.89000		3.77189	3,875.12000	3.87512	3,771.890	4.24	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	0.18000		0.00018	0.21000	0.00021	0.180	4.24	0.00	0	30,250.00
R203	On 02/05/2013	Bond Future			5.76386		110.63391	5.73800	110.73796		4.06	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,269.00000		1.26900	1,339.65000	1.33965	1,269.000	4.10	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	723.21000		0.72321	689.81000	0.68981	723.210	4.10	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,292.94000		1.29294	1,364.44000	1.36444	1,292.940	4.10	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	707.19000		0.70719	674.64000	0.67464	707.190	4.10	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,245.30000		1.24530	1,315.10000	1.31510	1,245.300	4.09	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	739.49000		0.73949	705.24000	0.70524	739.490	4.09	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.83966		109.49376	5.80993	109.59981		3.88	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,264.24000		107.26424	107,370.29000	107.37029	107,264.240	4.13	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
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.13	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,824.47000		1.82447	1,910.45000	1.91045	1,824.470	3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,290.14000		1.29014	1,270.07000	1.27007	1,290.140	3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,844.73000		1.84473	1,931.04000	1.93104	1,844.730	3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,274.97000		1.27497	1,255.23000	1.25523	1,274.970	3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,865.09000		1.86509	1,952.13000	1.95213	1,865.090	3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,259.92000		1.25992	1,240.91000	1.24091	1,259.920	3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,304.34000		1.30434	1,379.69000	1.37969	1,304.340	3.88	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,767.78000		1.76778	1,737.08000	1.73708	1,767.780	3.88	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 07/02/2013	Bond Future			5.99876		110.91095	5.95939	111.11446		5.46	0.00	0	16,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	6,425.89000		6.42589	6,629.41000	6.62941	6,425.890	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	0.00000		0.00000	0.01000	0.00001	0.000	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	7,189.57000		7.18957	7,393.08000	7.39308	7,189.570	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	9,531.70000		9.53170	9,735.21000	9.73521	9,531.700	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	9,762.26000		9.76226	9,965.77000	9.96577	9,762.260	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	9,992.18000		9.99218	10,195.69000	10.19569	9,992.180	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.82	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.03479		112.25478	5.99348	112.46042		5.44	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,084.06000		2.08406	2,231.75000	2.23175	2,084.060	5.54	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	775.03000		0.77503	717.08000	0.71708	775.030	5.54	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,116.57000		2.11657	2,265.27000	2.26527	2,116.570	5.54	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	758.56000		0.75856	701.62000	0.70162	758.560	5.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 02/05/2013	Bond Future	6.29	Call	2,051.80000		2.05180	2,198.46000	2.19846	2,051.800	5.53	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	791.78000		0.79178	732.80000	0.73280	791.780	5.53	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.12913		111.23534	6.08285	111.44571		5.33	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,565.91000		2.56591	2,709.86000	2.70986	2,565.910	5.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,793.52000		1.79352	1,727.10000	1.72710	1,793.520	5.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,592.18000		2.59218	2,736.77000	2.73677	2,592.180	5.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,774.79000		1.77479	1,709.01000	1.70901	1,774.790	5.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,667.72000		4.66772	4,847.68000	4.84768	4,667.720	5.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	800.62000		0.80062	770.21000	0.77021	800.620	5.66	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,539.78000		2.53978	2,683.08000	2.68308	2,539.780	5.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,812.41000		1.81241	1,745.34000	1.74534	1,812.410	5.42	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 07/02/2013	Bond Future			5.07813		102.73035	5.07661	102.73173		0.50	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	0.41000		0.00041	0.58000	0.00058	0.410	0.49	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	289.42000		0.28942	288.21000	0.28821	289.420	0.49	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	22.63000		0.02263	24.90000	0.02490	22.630	0.50	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	93.49000		0.09349	94.38000	0.09438	93.490	0.50	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	785.60000		0.78560	786.98000	0.78698	785.600	0.56	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.56	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	830.36000		0.83036	831.74000	0.83174	830.360	0.56	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.56	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	875.10000		0.87510	876.48000	0.87648	875.100	0.56	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.56	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 02/05/2013	Bond Future			5.01606		103.97509	5.01449	103.97616		0.44	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.41	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,113.15000		1.11315	1,112.08000	1.11208	1,113.150	0.41	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.41	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,106.20000		1.10620	1,105.13000	1.10513	1,106.200	0.41	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.41	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,120.10000		1.12010	1,119.03000	1.11903	1,120.100	0.41	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.16404		102.99797	4.16225	102.99830		0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	61.18000		0.06118	62.18000	0.06218	61.180	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	36.81000		0.03681	37.48000	0.03748	36.810	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	62.23000		0.06223	63.22000	0.06322	62.230	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	36.07000		0.03607	36.73000	0.03673	36.070	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	60.14000		0.06014	61.14000	0.06114	60.140	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	37.57000		0.03757	38.24000	0.03824	37.570	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			6.23041		106.21658	6.21159	106.32478		6.73	0.00	0	11,309.00
R207	On 07/02/2013	Bond Future	7.66	Call	7,836.19000		7.83619	7,944.39000	7.94439	7,836.190	7.11	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.11	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	8,564.47000		8.56447	8,672.67000	8.67267	8,564.470	7.11	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.11	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	10,608.65000		10.60865	10,716.85000	10.71685	10,608.650	7.11	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.11	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	10,860.41000		10.86041	10,968.61000	10.96861	10,860.410	7.11	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.11	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	11,111.35000		11.11135	11,219.55000	11.21955	11,111.350	7.11	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.11	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.27272		107.50356	6.25314	107.61270		6.96	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	2,155.86000		2.15586	2,241.18000	2.24118	2,155.860	7.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 02/05/2013	Bond Future	6.45	Put	1,173.96000		1.17396	1,150.14000	1.15014	1,173.960	7.03	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	2,189.28000		2.18928	2,274.87000	2.27487	2,189.280	7.04	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,152.33000		1.15233	1,128.78000	1.12878	1,152.330	7.04	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	2,122.70000		2.12270	2,207.74000	2.20774	2,122.700	7.03	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,195.89000		1.19589	1,171.79000	1.17179	1,195.890	7.03	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.37693		106.74999	6.35543	106.86131		7.00	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,594.58000		3.59458	3,689.23000	3.68923	3,594.580	7.07	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,939.17000		1.93917	1,922.50000	1.92250	1,939.170	7.07	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,625.79000		3.62579	3,720.70000	3.72070	3,625.790	7.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,919.66000		1.91966	1,903.25000	1.90325	1,919.660	7.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,563.50000		3.56350	3,657.88000	3.65788	3,563.500	7.07	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,958.85000		1.95885	1,941.91000	1.94191	1,958.850	7.07	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 07/02/2013	Bond Future			6.36020		104.93799	6.34644	105.02565		7.68	0.00	0	19,911.00
R208	On 07/02/2013	Bond Future	6.00	Call	116.93000		0.11693	142.77000	0.14277	116.930	7.60	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	2,442.45000		2.44245	2,380.63000	2.38063	2,442.450	7.60	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	8,567.35000		8.56735	8,655.02000	8.65502	8,567.350	8.15	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	0.00000		0.00000	0.01000	0.00001	0.000	8.15	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	8,966.27000		8.96627	9,053.93000	9.05393	8,966.270	8.15	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.15	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	14,335.16000		14.33516	14,422.82000	14.42282	14,335.160	8.15	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.15	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	9,532.51000		9.53251	9,620.17000	9.62017	9,532.510	8.15	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/02/2013	Bond Future	8.00	Call	9,814.02000		9.81402	9,901.68000	9.90168	9,814.020	8.15	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.15	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	10,094.47000		10.09447	10,182.13000	10.18213	10,094.470	8.15	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.15	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.40020		102.81644	6.38597	102.90481		8.12	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,706.44000		2.70644	2,782.09000	2.78209	2,706.440	8.19	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,109.43000		1.10943	1,096.71000	1.09671	1,109.430	8.19	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,628.61000		2.62861	2,703.56000	2.70356	2,628.610	8.18	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,153.44000		1.15344	1,140.02000	1.14002	1,153.440	8.18	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,667.39000		2.66739	2,742.69000	2.74269	2,667.390	8.19	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,131.27000		1.13127	1,118.20000	1.11820	1,131.270	8.19	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.50148		102.22659	6.48608	102.31661		8.32	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,049.44000		4.04944	4,117.39000	4.11739	4,049.440	8.47	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,266.45000		2.26645	2,244.38000	2.24438	2,266.450	8.47	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,719.55000		6.71955	6,801.81000	6.80181	6,719.550	8.78	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,086.23000		1.08623	1,078.47000	1.07847	1,086.230	8.78	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,980.97000		3.98097	4,047.75000	4.04775	3,980.970	8.46	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,312.39000		2.31239	2,289.15000	2.28915	2,312.390	8.46	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,015.14000		4.01514	4,082.51000	4.08251	4,015.140	8.46	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,289.33000		2.28933	2,266.68000	2.26668	2,289.330	8.46	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 07/02/2013	Bond Future			7.94941		84.45152	7.93124	84.61613		15.16	0.00	0	11,384.00
R209	On 07/02/2013	Bond Future	8.63	Call	5,853.47000		5.85347	6,018.24000	6.01824	5,853.470	15.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/02/2013	Bond Future	8.63	Put	36.34000		0.03634	36.50000	0.03650	36.340	15.49	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	7,413.31000		7.41331	7,578.23000	7.57823	7,413.310	15.59	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	8.46000		0.00846	8.77000	0.00877	8.460	15.59	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	8,335.87000		8.33587	8,500.67000	8.50067	8,335.870	15.65	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	3.23000		0.00323	3.42000	0.00342	3.230	15.65	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	9,467.83000		9.46783	9,632.52000	9.63252	9,467.830	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	0.85000		0.00085	0.93000	0.00093	0.850	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	8,715.98000		8.71598	8,880.74000	8.88074	8,715.980	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	2.12000		0.00212	2.27000	0.00227	2.120	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	9,093.31000		9.09331	9,258.03000	9.25803	9,093.310	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	1.35000		0.00135	1.46000	0.00146	1.350	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	9,168.45000		9.16845	9,333.16000	9.33316	9,168.450	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	1.24000		0.00124	1.34000	0.00134	1.240	15.68	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.00486		82.33312	7.98628	82.49945		16.84	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	3,003.39000		3.00339	3,106.51000	3.10651	3,003.390	16.85	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	2,957.47000		2.95747	2,894.26000	2.89426	2,957.470	16.85	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,915.29000		2.91529	3,016.84000	3.01684	2,915.290	16.84	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,048.28000		3.04828	2,983.50000	2.98350	3,048.280	16.84	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,958.90000		2.95890	3,061.23000	3.06123	2,958.900	16.84	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,002.36000		3.00236	2,938.36000	2.93836	3,002.360	16.84	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.13606		81.43566	8.11652	81.60584		19.45	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,815.19000		8.81519	8,944.33000	8.94433	8,815.190	19.92	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,267.04000		3.26704	3,226.00000	3.22600	3,267.040	19.92	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	12,396.51000		12.39651	12,542.61000	12.54261	12,396.510	20.30	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,761.00000		1.76100	1,736.92000	1.73692	1,761.000	20.30	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,714.66000		8.71466	8,842.67000	8.84267	8,714.660	19.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,322.55000		3.32255	3,280.38000	3.28038	3,322.550	19.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,764.88000		8.76488	8,893.46000	8.89346	8,764.880	19.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.80	Put	3,294.69000		3.29469	3,253.09000	3.25309	3,294.690	19.91	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 07/02/2013	Bond Future			166.51623		166.51623	166.46888	166.46888			0.00	0	1,237.00
R210	On 07/02/2013	Bond Future	156.99	Call	9,526.23000		9.52623	9,478.88000	9.47888	9,526.230		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	9,516.23000		9.51623	9,468.88000	9.46888	9,516.230		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	9,506.23000		9.50623	9,458.88000	9.45888	9,506.230		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			166.75770		166.75770	166.70979	166.70979			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	5,617.70000		5.61770	5,569.79000	5.56979	5,617.700		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	5,607.70000		5.60770	5,559.79000	5.55979	5,607.700		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	5,597.70000		5.59770	5,549.79000	5.54979	5,597.700		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			126.11248		126.11248	126.09043	126.09043			0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	3,122.48000		3.12248	3,100.43000	3.10043	3,122.480		0.00	0	0.00
R211	On 07/02/2013	Bond Future	122.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Call	3,112.48000		3.11248	3,090.43000	3.09043	3,112.480		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	3,102.48000	3.10248	3,080.43000	3.08043	3,102.480		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			127.70202	127.70202	127.67978	127.67978			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,012.02000	2.01202	1,989.78000	1.98978	2,012.020		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	2,002.02000	2.00202	1,979.78000	1.97978	2,002.020		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	1,992.02000	1.99202	1,969.78000	1.96978	1,992.020		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			132.75117	132.75117	132.71739	132.71739			0.00	0	10,659.00
R212	On 07/02/2013	Bond Future	128.99	Call	3,761.17000	3.76117	3,727.39000	3.72739	3,761.170		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	3,751.17000	3.75117	3,717.39000	3.71739	3,751.170		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	3,741.17000	3.74117	3,707.39000	3.70739	3,741.170		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			134.42441	134.42441	134.39025	134.39025			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,334.41000	3.33441	3,300.25000	3.30025	3,334.410		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	3,324.41000	3.32441	3,290.25000	3.29025	3,324.410		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	3,314.41000	3.31441	3,280.25000	3.28025	3,314.410		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/02/2013	Bond Future			7.69993	96.42052	7.67678	96.63364		14.99	0.00	0	10,414.00

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	8.90	Call	10,150.14000		10.15014	10,363.37000	10.36337	10,150.140	15.47	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	1.70000		0.00170	1.81000	0.00181	1.700	15.47	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	10,536.62000		10.53662	10,749.83000	10.74983	10,536.620	15.47	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	1.12000		0.00112	1.21000	0.00121	1.120	15.47	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	10,920.62000		10.92062	11,133.80000	11.13380	10,920.620	15.47	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	0.73000		0.00073	0.79000	0.00079	0.730	15.47	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	11,302.11000		11.30211	11,515.28000	11.51528	11,302.110	15.47	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	0.47000		0.00047	0.52000	0.00052	0.470	15.47	0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.75479		94.05438	7.73108	94.26982		16.03	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	3,733.80000		3.73380	3,879.43000	3.87943	3,733.800	16.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,786.43000		2.78643	2,716.62000	2.71662	2,786.430	16.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	3,637.45000		3.63745	3,781.28000	3.78128	3,637.450	16.09	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	2,869.10000		2.86910	2,797.49000	2.79749	2,869.100	16.09	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	3,685.46000		3.68546	3,830.20000	3.83020	3,685.460	16.09	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2,827.54000		2.82754	2,756.84000	2.75684	2,827.540	16.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.88869		93.08451	7.86365	93.30504		16.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	9,140.33000		9.14033	9,314.27000	9.31427	9,140.330	17.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,100.88000		3.10088	3,054.29000	3.05429	3,100.880	17.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	9,034.86000		9.03486	9,208.03000	9.20803	9,034.860	17.38	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,155.01000		3.15501	3,107.65000	3.10765	3,155.010	17.38	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	9,087.55000		9.08755	9,261.10000	9.26110	9,087.550	17.39	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,127.84000		3.12784	3,080.86000	3.08086	3,127.840	17.39	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 07/02/2013	Bond Future			7.98931		86.38810	7.96609	86.61176		16.72	0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	5,550.07000		5.55007	5,770.92000	5.77092	5,550.070	17.03	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	88.82000		0.08882	86.01000	0.08601	88.820	17.03	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R214	On 07/02/2013	Bond Future	8.60	Call	5,630.92000	5.63092	5,852.01000	5.85201	5,630.920	17.04	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	83.79000	0.08379	81.22000	0.08122	83.790	17.04	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	5,711.86000	5.71186	5,933.17000	5.93317	5,711.860	17.04	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	79.02000	0.07902	76.67000	0.07667	79.020	17.04	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.42480	1.42480	1.41910	1.41910		13.40	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,354.62170	0.13546	1,301.87730	0.13019	1,354.622	12.44	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	6.62170	0.00066	10.87730	0.00109	6.622	12.44	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,256.36000	0.12564	1,205.54180	0.12055	1,256.360	12.09	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	8.36000	0.00084	14.54180	0.00145	8.360	12.09	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,160.48970	0.11605	1,110.30540	0.11103	1,160.490	12.12	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	12.48970	0.00125	19.30540	0.00193	12.490	12.12	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.43560	1.43560	1.43050	1.43050		14.06	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	735.71210	0.07357	703.81330	0.07038	735.712	13.14	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	279.71210	0.02797	298.81330	0.02988	279.712	13.14	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	675.56080	0.06756	645.55350	0.06456	675.561	13.19	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	319.56080	0.03196	340.55350	0.03406	319.561	13.19	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	623.29050	0.06233	595.23070	0.05952	623.291	13.37	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	367.29050	0.03673	390.23070	0.03902	367.291	13.37	0.00	0	0.00
Total for Derivatives :										658,651,019.51	57,686	1 397 387.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188	11.48153	99.94188	11.39648			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858	22.93280	108.85858	22.76820			0.00	0	495,000.00
AA04	On 22/03/2017	Spot Bond			100.00011	9.27517	100.00011	9.20644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA05	On 22/03/2019	Spot Bond	111.70673	11.54972	111.70673	11.46509				0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond	100.63261	0.01835	100.63261	0.01822				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	100.64155	0.00747	100.64155	0.00742				0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	46.24595	8.00000	46.21590				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	101.73855	10.12397	101.73855	10.05520				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	105.29362	24.69362	105.29362	24.52111				0.00	0	13,110,000.00
AB07	On 07/03/2014	Spot Bond	105.62267	46.78609	105.62267	46.45843				0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	11.07782	100.96284	10.99681				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	13.20641	111.66393	13.10966				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	58.22714	100.00003	57.67145				0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	75.48644	215.58145	74.54798				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	28.87321	134.94825	28.60986				0.00	0	4,070,000.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.51764	269.82094	2.48245				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	22.08836	100.53123	21.92746				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	40.16334	100.25380	39.86503				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	12.54554	100.10451	12.45249				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	8.09966	100.10764	8.03958				0.00	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	7.64665	100.11256	7.58992			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	7.70888	100.11573	7.65170			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	27.09266	113.03853	26.89223			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	21.71351	102.88112	21.54847			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	33.21261	106.71879	32.97804			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	28.10557	101.43096	27.89463			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	22.02745	100.69530	21.86320			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	10.84430	101.53927	10.76283			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	15.18688	101.47729	15.07286			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	9.14762	101.61005	9.07887			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	103.51720	104.93328	102.69746			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	65.90914	108.48706	65.43743			0.00	0	1,300,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	59.68694	101.57306	59.10958			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	100.86136	100.00000	100.09918			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.57314	98.67753	100.57314	97.92026			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	75.51835	215.26681	74.58046			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	39.45182	133.33110	39.09513			0.00	0	1,970,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI03	On 15/03/2015	Spot Bond	122.14204	21.03704	122.14204	20.85866			0.00	0	140,000.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.79358	113.35700	8.72301			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	15.87021	123.70523	15.74405			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	16.07637	102.18114	15.95491			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.51707	99.83242	10.43925			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	10.57153	99.82309	10.49332			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	11.09026	99.81405	11.00821			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	4.98419	106.48741	4.94621			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	20.77252	100.00000	20.61859			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	3.59707	165.75435	3.55926			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	12.21771	157.68318	12.09374			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	2.90951	170.05600	2.87837			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	126.69199	143.83197	125.34268			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.41058	172.68858	3.37369			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	75.49051	215.54135	74.55212			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	75.48586	215.58717	74.54739			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	89.35772	100.00000	88.74428			0.00	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	6.64569	71.58015	6.61634			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.64569	71.58015	6.61634			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	95.36134	100.36979	94.66127			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	12.00642	84.61000	11.94607			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	18.56292	92.57000	18.46321			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.58894	100.05362	10.51044			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	16.53670	95.34000	16.44595			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	30.92508	100.00000	30.74940			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	15.43959	94.00000	15.35572			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	14.45959	94.99000	14.38045			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	30.43035	89.20000	30.26864			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	29.01492	90.02000	28.85925			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	8.58705	101.37010	8.52263			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	8.44806	101.21709	8.38478			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	27.74531	89.83000	27.59669			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	19.68497	136.93312	19.51646			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	23.35250	102.86000	23.21712			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	23.80520	96.69000	23.67063			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN53	On 01/06/2016	Spot Bond	96.61000	22.87743	96.61000	22.74819			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	22.50830	96.38000	22.38137			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	8.98084	99.94804	8.91432			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	22.68602	121.81240	22.50787			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	71.68393	104.20000	71.26899			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	8.92115	101.30453	8.84844		405,218,120,000.00	4,000,000	1,000,000.00	
ABN59	On 20/07/2016	Spot Bond	93.54000	20.37521	93.54000	20.26278			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	19.34378	92.85000	19.23762			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	1.88494	103.39542	2.83315			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.45816	149.61017	2.43563			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.08330	196.08295	2.05998			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	16.06885	95.40000	15.97990			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	67.34373	107.27000	66.94624			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	15.93501	94.09000	15.84670			0.00	0	0.00
ABN67	On 28/02/2013	Spot Bond	100.00000	99.99993	100.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	12.66637	114.69202	12.57156			0.00	0	5,000,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	22.83024	105.76936	22.67017			0.00	0	22,237,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6	On 01/06/2020	Spot Bond	102.79126	9.16586	102.79126	102.79126	9.10342			0.00	0	3,700,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	11.69772	101.48825	101.48825	11.61842		20,281,411,880,000.00	199,840,000	49,960,000.00	
ABS9	On 17/03/2016	Spot Bond	110.44192	17.24706	110.44192	110.44192	17.12183			0.00	0	3,000,000.00
ABS11	On 11/06/2014	Spot Bond	125.04605	34.49651	125.04605	125.04605	34.20040		1,500,552,600,000.00	12,000,000	2,360,000.00	
ABS11	On 11/06/2014	Spot Bond	4.00000	120.62869	4.00000	4.00000	120.51512			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	2.48008	274.59193	274.59193	2.44501		1,784,847,545,000.00	6,500,000	6,500,000.00	
ABS13	On 31/01/2017	Spot Bond	123.88924	4.43893	123.88924	123.88924	5.74695			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	2.33716	128.40915	128.40915	3.79550			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	66.14516	99.53952	99.53952	65.53001			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	91.82411	100.06620	100.06620	91.17710			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	78.27291	100.07265	100.07265	77.29803			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	23.80689	100.00000	100.00000	23.63048			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	61.00244	100.53957	100.53957	60.41755			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	82.96216	101.66199	101.66199	98.90705			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	61.00244	100.53957	100.53957	60.41755			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	94.18253	101.42690	101.42690	92.78662			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	84.59260	102.82057	102.82057	84.06056			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	25.09912	111.03772	111.03772	24.91608			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL029		On 20/08/2015	Spot Bond	100.83941	19.40104	100.83941	19.25933		0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond	100.86237	19.65906	100.86237	19.51544		0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	101.18756	23.31500	101.18756	23.14417		0.00	0	0.00
ACL039		On 20/09/2013	Spot Bond	100.06785	58.80941	100.06785	58.24782		0.00	0	0.00
ACL041		On 20/09/2013	Spot Bond	100.06721	58.76523	100.06721	58.20408		0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	100.81643	19.14294	100.81643	19.00315		0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	54.43317	8.21509	54.43317	8.18580		0.00	0	0.00
ACL053		On 29/01/2013	Spot Bond	100.00000	104.48492	100.00000	103.65126		0.00	0	0.00
ACL054		On 29/01/2013	Spot Bond	100.00000	104.48492	100.00000	103.65126		0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	100.61624	43.16352	100.61624	42.84886		0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	99.86961	57.63975	99.86961	57.21311		0.00	0	0.00
ACL071		On 20/06/2015	Spot Bond	100.00000	18.80308	100.00000	18.69626		0.00	0	0.00
ACL073		On 20/09/2015	Spot Bond	100.00000	15.78894	100.00000	15.69925		0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	100.00000	15.78894	100.00000	15.69925		0.00	0	0.00
ACL075		On 20/09/2013	Spot Bond	100.07583	59.35410	100.07583	58.78729		0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	100.07969	16.89390	100.07969	16.76862		0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	100.08857	17.71249	100.08857	17.58112		0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	100.07573	16.52896	100.07573	16.40639		0.00	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	16.77554	100.07841	16.65114				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	16.88403	100.07959	16.75883				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	13.27863	103.08180	13.18893				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	13.27863	103.08180	13.18893				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	13.34683	103.10163	13.25667				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	16.33168	100.07361	16.21057				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	13.34683	103.10163	13.25667				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	13.21040	103.06198	13.12119				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	27.53214	79.64238	27.39989				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	28.65501	100.07204	28.44253				0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	59.03815	100.07100	58.60037				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	16.02461	99.94507	15.90592				0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	59.03815	100.07100	58.60037				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	8.62194	100.07684	8.55800				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	8.45660	100.07933	8.39388				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	8.41185	100.08039	8.34947				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	8.19566	100.07826	8.13489				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL099	On 20/12/2013	Spot Bond	100.06560	58.77569	100.06560	58.33988			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	9.15316	100.07361	9.08529			0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	101.19124	52.92232	101.19124	52.92229			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	78.37199	101.31884	77.70116			0.00	0	0.00
ACL103	On 18/01/2013	Spot Bond	101.19124	52.92232	101.19124	52.92229			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	10.02567	110.28658	9.94462			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	40.19927	100.06728	39.90120			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	51.01800	105.71996	50.66624			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	43.51053	100.99526	44.82089			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	7.19915	101.18059	7.14641			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	7.14655	102.01291	7.09382			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	9.40154	100.00000	9.34813			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	43.97841	101.04786	43.65658			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.04625	100.00000	4.01930			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.19668	100.00000	5.16188			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	13.54324	72.59933	13.48262			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.11606	127.83552	3.09064			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.23576	127.87043	3.20936			0.00	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	7.96476	100.07569	7.90570				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	30.30584	100.62321	30.08490				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	30.30584	100.62321	30.08490				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	43.97841	101.04786	43.65658				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	29.91791	100.51806	29.70000				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	28.73166	100.07299	28.51860				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	28.68056	100.07235	28.46789				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	7.73104	101.33418	7.67307				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	11.66534	100.41093	11.57858				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	7.72032	101.33457	7.66243				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	9.24584	103.90444	12.86853				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	9.28836	103.93140	12.93505				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	28.68214	100.22094	28.46917				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	11.72127	100.59173	11.63394				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	11.15768	99.93469	11.07504				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	7.99717	100.07603	7.93787				0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	66.05407	100.93686	65.56048				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL149		On 20/03/2014	Spot Bond	100.27790	39.98021	100.27790	39.68320		0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	100.06196	39.84461	100.06196	39.54917		0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	100.07446	10.04059	100.07446	9.96614		0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	100.76536	43.83360	100.76536	43.51364		0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	100.06587	20.50479	100.06587	20.35275		0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	100.06402	20.34605	100.06402	20.19520		0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	100.06760	20.65418	100.06760	20.50104		0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	100.07424	10.01948	100.07424	9.94518		0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	100.07047	9.64988	100.07047	9.57832		0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	100.06619	20.53281	100.06619	20.38056		0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	100.06739	20.63551	100.06739	20.48250		0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	102.65284	13.25140	102.65284	13.16073		0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	100.06844	15.85820	100.06844	15.74061		0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	100.06674	20.57949	100.06674	20.42689		0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	100.09530	42.08104	100.09530	41.76894		0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	100.18292	20.78052	100.18292	20.62627		0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	100.06691	39.95929	100.06691	39.66300		0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	108.26890	10.12108	108.26890	10.04915		36,270,081,500,000.00	335,000,000	84,100,000.00

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	9.98780	100.07386	9.91374			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.46368	103.66222	4.43033			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	20.62617	100.06728	20.47323			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	20.64489	100.06735	20.49181			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	9.91343	100.07626	9.83991			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	8.30161	100.07891	8.24005			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.76322	100.07361	7.70565			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	58.88941	100.07223	58.32705			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	28.90089	100.07839	28.68656			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	21.09212	100.07574	20.93571			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	10.44140	100.08155	10.36397			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	9.91343	100.07626	9.83991			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	8.35545	100.07944	8.29349			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	9.26990	100.07796	9.20117			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	7.88656	100.07839	7.82807			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	11.07615	100.07515	10.99402			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	8.09851	100.07965	8.03846			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL188		On 20/09/2020	Spot Bond	100.08103	8.23889	100.08103	8.17779		0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	100.06425	58.32252	100.06425	57.76560		0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	100.06489	58.38148	100.06489	57.82399		0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	100.06989	15.68970	100.06989	15.57335		0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	100.07148	15.83767	100.07148	15.72023		0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	100.08134	8.18919	100.08134	8.12845		0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	100.08134	8.18919	100.08134	8.12845		0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	100.08737	11.02211	100.08737	10.94036		0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	100.07679	9.15276	100.07679	9.08489		0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	100.08652	10.93765	100.08652	10.85653		0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	100.08684	10.96932	100.08684	10.88797		0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	100.08737	11.02211	100.08737	10.94036		0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	85.50175	6.53831	85.50175	6.49985		0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	100.08315	8.37291	100.08315	8.31082		0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	100.08315	8.37291	100.08315	8.31082		0.00	0	0.00
ADB03S		On 09/04/2013	Spot Bond	103.67806	89.66414	103.67806	89.04298		0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	4.10928	100.00000	4.07949		0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	100.56844	30.01736	100.56844	29.79863		0.00	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	30.68024	100.63477	30.45655				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	31.12194	100.67892	30.89494				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	14.42573	101.20949	14.31767				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	15.07754	101.34649	14.96447				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	15.94452	101.52904	15.82476				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	11.21144	108.27946	11.13132				0.00	0	4,300,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	11.69539	124.59492	11.60241				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	29.65226	100.00000	29.43252				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	18.37293	115.64616	18.23450				0.00	0	41,563,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	33.02692	100.00000	32.78748				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.06897	100.00000	13.97526				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.07311	154.79211	4.03231				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	39.08147	129.92747	38.76382				0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	82.64510	101.15622	82.08147				0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	10.47115	99.92565	10.39361				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	12.05761	112.23984	11.96940				0.00	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	18.77278	101.18527	18.63220			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	8.64819	101.23711	8.58340			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	57.13870	100.00000	56.71527			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	21.19133	114.82122	21.03344			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	99.81750	9.50893	99.81750	9.43859			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	59.92421	100.11329	59.35175			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	64.36069	103.73691	63.91650			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	27.81090	99.83571	27.60511			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	32.60788	105.24488	32.38141			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	13.09819	111.52726	13.00285			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	44.77611	100.88946	44.44890			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	17.26299	104.32215	17.13014			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	75.89669	99.81811	74.99433			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	19.55833	102.00706	19.41080			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	19.54460	101.95171	19.39725			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	13.77867	99.81798	13.67673			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	19.46187	101.94160	19.31515			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	13.02405	104.59763	12.92360			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA09	On 31/12/2015	Spot Bond	99.81335	18.84901	99.81335	18.70957				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	18.84901	99.81335	18.70957				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	15.91391	99.81340	15.79619				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	16.43195	101.35805	16.30870				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	17.27789	102.22265	17.14731				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	19.55833	102.00706	19.41080				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	16.64099	102.70168	16.51470				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	11.43073	102.35327	11.34425				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	13.47221	99.82359	13.37253				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	13.47353	99.81671	13.37385				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	13.47353	99.81671	13.37385				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	29.66517	99.82722	29.44568				0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	89.90218	99.86832	89.28567				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	18.22037	97.82330	18.08799				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	12.57744	103.70924	12.48117				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	13.82919	99.79214	13.72690				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	11.91566	100.04409	11.82732				0.00	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	1.53130	99.77076	1.51997			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	11.64478	92.33087	11.56444			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	56.97289	99.87024	56.42978		2,596,626,240,000.00	26,000,000	13,000,000.00	
BAYA29	On 31/12/2015	Spot Bond	99.83486	17.39702	99.83486	17.26829			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	9.23423	99.06007	9.16637			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.62698	99.81958	0.62234			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	20.18932	104.16088	20.03417			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	18.40144	103.97505	18.26025			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	15.86209	106.00425	15.73828			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	13.68225	99.75847	13.58108			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.25802	99.75846	0.25612			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.50428	100.00000	6.46733			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.68891	100.00000	19.54300			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.91912	100.00000	17.78633			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.06119	100.00000	10.97922			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.06766	100.00000	10.98472			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.37350	100.00000	13.27439			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.58791	100.00000	11.50204			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ01	On 10/03/2013	Spot Bond	100.20198	93.06199	100.20198	92.38968			0.00	0	20,000,000.00
BCP1	On 30/09/2014	Spot Bond	102.32067	29.80301	102.32067	29.57758			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	18.46113	102.37811	18.32143			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	1.91605	169.54509	1.89665			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	9.51274	150.32167	9.44127			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	10.99521	150.48996	10.91254			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	9.58523	105.72100	9.51842			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	45.40415	101.02420	45.07196			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	80.64483	101.68745	79.93433			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	43.52286	100.66680	43.20545			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	43.07390	100.64029	42.75983			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	80.39797	104.00756	79.67927			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	65.85734	100.90417	65.37603			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	89.83658	101.68177	89.21121			0.00	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	7.94901	100.33377	7.88993			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	28.42934	100.06919	28.21853			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	39.21022	100.00000	38.92595			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	70.42856	100.00000	74.78086			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	11.40147	101.11913	10.31681			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	11.44664	101.12772	10.36233			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	11.58213	101.15348	10.49884			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.03333	101.23934	10.95343			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	12.48390	101.32517	11.40737			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	13.74216	101.56516	12.67489			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.49756	100.00000	4.36616			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	11.48751	100.93890	11.40352			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	11.88876	100.99127	11.80180			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	12.06063	101.01372	11.97239			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	12.11791	101.02120	12.02925			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	12.80480	101.11093	12.71105			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	13.71935	101.23048	13.61880			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.30308	100.00000	4.27188			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.30308	100.00000	4.27188				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.17673	100.10441	9.10866				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	9.76420	100.11338	9.69176				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	9.92439	100.11583	9.85078				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	13.65085	107.76177	13.55368				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	10.40497	100.12316	10.32778				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	11.25920	100.13609	11.17565				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.46814	100.00000	2.44985				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.46814	100.00000	2.44985				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	37.19890	110.26280	36.93353				0.00	0	3,600,000.00
BID04	On 23/11/2017	Spot Bond	100.53667	8.84861	100.53667	8.78415				0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	99.53343	98.92099	99.53343	98.12689				0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	69.92849	96.69296	69.54076				0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	99.39485	96.07558	99.39485	95.32737				0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	99.18162	92.46253	99.18162	91.77081				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	15.80635	100.49749	15.69125				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.33358	100.00000	7.28042				0.00	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	7.70620	100.60117	7.65003			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	15.82705	100.49926	15.71180			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	16.16847	100.52855	16.05071			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	16.78894	100.58172	16.66659			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	19.36989	100.80214	19.22845			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	15.01474	101.17004	14.90474			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	79.77311	100.10916	78.75821			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	81.25960	100.17136	80.54791			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	59.16938	100.07370	58.73061			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	76.85140	100.27042	76.39397			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.53430	100.00000	8.47106			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	32.05126	112.83919	31.81447			0.00	0	3,800,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	16.80142	121.22515	16.66999			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	101.55684	14.68091	101.55684	14.57300			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	44.94981	100.95576	44.62115			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	16.78724	108.79348	16.66682			0.00	0	8,600,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	15.07310	109.29382	14.96457			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	11.91178	101.38676	11.82435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL14	On 01/02/2019	Spot Bond	110.62195	16.23757	110.62195	16.12144			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	22.51924	100.52977	22.35520			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	12.68185	105.82127	12.59290			0.00	0	3,500,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	11.23646	100.81182	11.15440			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	15.15487	105.70562	15.05038			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	10.22507	100.97754	10.15029			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	10.77653	100.26196	10.69649			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	11.01282	123.26011	10.92601			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	10.75740	119.72199	10.67453			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	12.69364	123.54995	12.59284			0.00	0	34,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	15.06082	100.40002	14.94881			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	20.53852	107.22537	20.39291			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	32.12477	100.86678	31.88750			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	103.54443	101.10082	102.75204			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	34.95532	102.24997	34.69681			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	23.33436	102.59156	23.16127			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	23.04404	100.41408	22.87264			0.00	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	95.52801	100.11325	94.85463			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	44.26690	100.18762	43.93831			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	78.27280	100.07319	77.29792			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	89.35772	100.00000	88.74428			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	89.35772	100.00000	88.74428			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	89.35772	100.00000	88.74428			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	89.35772	100.00000	88.74428			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	78.27280	100.07319	77.29792			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	78.27280	100.07319	77.29792			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	60.98093	100.53672	60.39626			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	78.29160	100.07373	77.31648			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	78.10359	100.06833	77.13085			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	77.95318	100.06400	76.98235			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	87.72479	100.60353	86.52252			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	22.94494	101.15466	22.77687			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	81.32430	99.83222	80.61395			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	22.80097	101.14186	22.63398			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	58.80188	100.06829	58.24037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN133	On 20/09/2013	Spot Bond	100.06451	58.54424	100.06451	57.98521			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	23.56162	101.20948	23.38896			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	61.66299	100.61649	61.08418			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	61.66234	100.58787	61.08367			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	61.36618	100.59448	60.77752			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	78.32920	100.07482	77.35361			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	78.19760	100.07103	77.22367			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	59.05951	100.07206	58.49553			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	67.08197	106.64650	66.60846			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	90.90870	103.71200	90.29298			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	64.74132	104.51633	64.29177			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	63.15954	100.85780	62.56545			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	42.04463	100.09542	41.73279			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	59.71399	100.79729	59.26833			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	59.71399	100.79729	59.26833			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	83.21730	101.28023	99.45258			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	23.39035	100.83563	23.21950			0.00	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	17.12185	100.00000	16.99497		0.00	0	0.00
CLN163		On 20/09/2015	Spot Bond	100.00000	16.93383	100.00000	16.80834		0.00	0	0.00
CLN164		On 30/04/2014	Spot Bond	100.00000	47.08079	100.00000	49.72506		0.00	0	0.00
CLN165		On 30/04/2014	Spot Bond	100.00000	47.08079	100.00000	49.72506		0.00	0	0.00
CLN166		On 30/04/2014	Spot Bond	100.00000	47.08079	100.00000	49.72506		0.00	0	0.00
CLN167		On 30/04/2014	Spot Bond	100.00000	47.08079	100.00000	49.72506		0.00	0	0.00
CLN168		On 30/04/2014	Spot Bond	100.00000	47.08079	100.00000	49.72506		0.00	0	0.00
CLN169		On 30/04/2014	Spot Bond	100.00000	47.08079	100.00000	49.72506		0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	100.07575	16.47950	100.07575	16.35729		0.00	0	0.00
CLN172		On 30/04/2014	Spot Bond	100.00000	47.08079	100.00000	49.72506		0.00	0	0.00
CLN174		On 31/03/2013	Spot Bond	100.04314	89.48194	100.04314	88.86742		0.00	0	0.00
CLN175		On 31/03/2013	Spot Bond	100.23356	90.02654	100.23356	89.40730		0.00	0	0.00
CLN176		On 31/03/2013	Spot Bond	100.08420	89.67792	100.08420	89.06185		0.00	0	0.00
CLN177		On 31/03/2013	Spot Bond	100.05746	89.68173	100.05746	89.06577		0.00	0	0.00
CLN178		On 15/04/2014	Spot Bond	100.00000	39.17889	100.00000	38.88856		0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	100.06980	12.81734	100.06980	12.72230		0.00	0	0.00
CLN180		On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00
CLN181		On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN183	On 15/06/2016	Spot Bond	100.15069	15.44387	100.15069	15.32927				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	10.69166	99.78582	10.62018				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	15.44387	100.15069	15.32927				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	12.01806	101.41261	11.92788				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	46.01970	100.22617	45.67798				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	47.10891	100.17009	46.75927				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.98672	108.36668	7.93053				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	14.44287	99.52839	14.33859				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	3.93853	108.34841	3.90826				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	15.79744	102.60151	15.68938				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	47.33395	100.25498	46.98239				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	15.44387	100.15069	15.32927				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	15.44387	100.15069	15.32927				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.48067	107.96614	4.44599				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.20804	107.75628	8.14461				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	14.87362	100.11142	14.76329				0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	91.72441	100.00002	91.08447				0.00	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	92.12554	100.07054	91.47638			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	78.71650	100.08593	77.73599			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	60.67031	100.10498	60.22029			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	26.11301	101.25895	25.91733			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	26.17943	101.27689	25.98322			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	13.92693	105.79026	13.82980			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	26.44042	101.32709	26.21748			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	26.28375	101.30689	26.08670			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	10.03229	101.18509	10.75452			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	10.03047	101.19643	10.75254			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	13.93753	105.99233	13.84017			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	13.93753	105.99233	13.84017			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	44.28819	107.65143	43.93774			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	44.59000	110.88445	44.22781			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	12.61436	104.90153	12.52698			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	11.60281	100.07790	11.51676			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	12.49881	100.08711	12.40611			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	79.82842	100.16277	78.80806			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN229	On 14/06/2013	Spot Bond	100.16385	79.84374	100.16385	78.82317				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	26.26183	101.18605	26.06516				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	26.26183	101.18605	26.06516				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	47.47052	100.17539	47.11819				0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	100.85155	102.57399	100.85155	101.75757				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	83.47823	101.40617	99.45190				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	83.47823	101.40617	99.45190				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	16.21705	100.16285	16.09669				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	10.13176	100.71861	10.05783				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	99.09481	100.63163	98.33392				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	10.45760	100.07925	10.38005				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	21.88005	100.51081	21.72070				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.47189	100.54638	10.39560				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	13.30396	103.07581	13.21410				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	13.30396	103.07581	13.21410				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	21.82683	100.51075	21.66786				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	21.84620	100.51227	21.68709				0.00	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	15.40364	99.62826	15.29233			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	15.11908	100.86363	15.00862			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	20.72331	100.17567	20.56950			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	14.80930	100.84631	14.70112			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	20.28148	99.94994	20.13124			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	20.28148	99.94994	20.13124			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	20.28148	99.94994	20.13124			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	20.28148	99.94994	20.13124			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	20.28148	99.94994	20.13124			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	20.44817	99.94850	20.29671			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	9.62925	99.94597	9.55792			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	9.62925	99.94597	9.55792			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	9.62925	99.94597	9.55792			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	9.62925	99.94597	9.55792			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	9.62925	99.94597	9.55792			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	9.68146	99.94556	9.60975			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	11.99634	110.57517	11.90915			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	41.87099	100.09271	41.56044			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN264	On 18/08/2014	Spot Bond	100.59304	30.13189	100.59304	29.91228			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	86.36038	99.85267	85.77095			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	40.29507	100.09928	39.99620			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	40.29507	100.09928	39.99620			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	9.21274	101.01926	10.83449			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	11.55034	100.09028	11.46468			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	14.29338	100.79299	14.18902			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	13.13367	100.10632	13.03625			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.75495	100.07520	9.68262			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.70216	100.07467	9.63021			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.75541	100.07203	9.68308			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	10.03283	100.58176	9.95972			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	11.61363	100.62464	11.52896			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	11.58536	100.62450	11.50090			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.73429	100.07182	9.66211			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	23.51919	100.10367	23.34474			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	10.09284	100.32695	10.01783			0.00	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	20.53322	100.05044	20.38099			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	20.21285	99.94992	20.06313			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	15.88687	100.07255	15.76905			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.70528	100.08473	10.62589			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	10.70528	100.08473	10.62589			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.70528	100.08473	10.62589			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	10.70528	100.08473	10.62589			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.74408	100.79550	9.67293			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.40204	100.46527	9.33207			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	10.83065	99.93367	10.75044			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	10.83065	99.93367	10.75044			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	10.72620	99.93449	10.64676			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	10.60738	99.84728	10.52888			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	10.72620	99.93449	10.64676			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	10.68550	99.84633	10.60642			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.55510	100.08705	1.54356			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	10.60738	99.84728	10.52888			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	10.63366	99.84728	10.55498			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN299	On 30/06/2017	Spot Bond	99.84633	10.68550	99.84633	10.60642			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.78482	100.00000	5.74195			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.89152	100.00000	5.84786			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.55517	100.08579	1.54364			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.56015	100.00000	1.54859			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.56015	100.00000	1.54859			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.56015	100.00000	1.54859			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			0.00	0	12,909,150.00
CLN307	On 11/07/2013	Spot Bond	100.00000	68.09701	100.00000	67.71800			0.00	0	12,909,150.00
CLN308	On 18/04/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			0.00	0	1,721,220.00
CLN309	On 11/07/2013	Spot Bond	100.00000	68.09701	100.00000	67.71800			0.00	0	1,721,220.00
CLN39	On 07/02/2016	Spot Bond	100.00000	24.34351	100.00000	24.18310			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	24.34351	100.00000	24.18310			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.69418	35.42491	0.69232			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	79.40422	156.72722	78.62290			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	94.09320	100.26956	93.40809			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	94.04894	100.26726	93.36416			0.00	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	142.09586	100.00000	140.97688				0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	123.10921	156.52494	121.82404				0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	94.00467	100.26496	93.32023				0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	86.27476	154.89181	85.36227				0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	98.14841	100.90305	96.63341				0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	98.14841	100.90305	96.63341				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	4.43220	164.96027	4.38148				0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	85.49198	98.96405	84.94724				0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	85.50958	98.95402	84.96478				0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	94.04894	100.26726	93.36416				0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	94.04894	100.26726	93.36416				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	14.56305	100.00000	14.45513				0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00048	100.00000	0.00047				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00048	100.00000	0.00047				0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	87.83804	102.57148	87.24832				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	8.22224	127.81539	8.15554				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00008	150.32167	0.00008				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00009	150.48996	0.00009				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF01	On 20/10/2015	Spot Bond	80.28000	19.83222	80.28000	19.73639				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	19.88323	80.11138	19.78731				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	10.69192	101.51920	10.61162				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	10.69192	101.51920	10.61162				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	11.75919	100.07895	11.67199				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	11.17570	100.07296	11.09282				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	10.01948	100.07419	9.94519				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	79.01204	101.51807	78.33083				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	10.12462	100.07839	10.04954				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	8.53648	101.17107	8.47395				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	18.01622	112.14249	17.88378				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	86.54878	102.77374	85.97580				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	10.56083	104.83082	10.48772				0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	11.20583	123.34967	11.11745				0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	18.18504	109.68398	18.05445				0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	12.56987	116.79754	12.47441				0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	52.93129	100.00000	52.93125				0.00	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	105.41004	5.86800	105.35945			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	29.73331	100.46415	29.51448			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.15612	100.49279	10.08217			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	21.72240	100.39083	21.56086			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	17.41992	100.94063	17.29256			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	91.21844	100.39538	90.53697			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	88.78309	100.24848	88.13833			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	94.31525	100.00000	93.58974			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	88.39111	100.00000	87.78707			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	101.25137	98.09518	101.25137	97.30086			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	87.85178	101.22658	87.24670			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	40.25781	102.15380	39.95375			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	22.50816	102.26580	22.33799			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	57.55422	102.03232	57.11999			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	68.00984	105.76710	67.54075			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	16.03085	127.91650	15.90072			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	12.43587	116.63462	12.34307			0.00	0	75,300,000.00
DV23	On 27/02/2023	Spot Bond	119.62218	12.16480	119.62218	12.07217			393,796,216,560.00	3,292,000	105,992,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170	On 01/08/2020	Spot Bond	146.45461	15.47505	146.45461	15.33704				63,678,464,428.00	434,800	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	16.02772	104.01633	15.90469				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	23.68211	100.57434	23.50571				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	9.64616	100.62205	9.57428				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	3.92788	100.65378	3.89860				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.59861	100.68546	1.58669				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	11.25195	128.03785	11.16055				0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.56000	118.88197	1.56000	118.79353				0.00	0	40,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.13435	104.49020	2.11822				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	14.12799	117.22671	14.02213				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	12.79136	117.96601	12.69344				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	11.17453	108.44717	11.09458				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	16.74951	100.61804	16.62741				0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	64.59083	100.74391	64.11944				0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	92.83892	100.55022	92.13203				0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	99.18478	100.00000	98.38275				0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	99.15677	100.00000	98.39597				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ185U	On 11/06/2014	Spot Bond	100.00000	36.27420	100.00000	36.00539			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	92.76717	100.00000	92.10138			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	36.82488	100.00000	36.44757			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	26.47673	124.62183	26.24886			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	23.84855	105.65441	23.68148			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	17.60465	106.40064	17.46678			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	10.07224	101.27791	11.90905			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	31.31451	100.72291	31.08602			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	30.73601	100.66122	30.51185			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00125	100.64003	0.00124			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	31.44796	100.73714	31.21847			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00124	100.71039	0.00123			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	62.37558	100.58516	61.79023			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	30.24625	100.60896	30.02578			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	16.93552	100.62801	16.81205			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	62.38870	100.58802	61.80321			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.00126	100.58833	0.00125			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.00125	100.61654	0.00125			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES15	On 30/08/2015	Spot Bond	107.62781	19.97545	107.62781	19.83419				645,766,860,000.00	6,000,000	6,000,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	10.92502	115.04070	10.84350				0.00	0	507,500,000.00
ES23	On 25/01/2023	Spot Bond	123.79417	7.99970	123.79417	7.93711				0.00	0	260,100,000.00
ES26	On 02/04/2026	Spot Bond	101.89369	9.90519	101.89369	9.83819				0.00	0	156,350,000.00
ES33	On 15/09/2033	Spot Bond	8.53500	92.66844	8.51500	92.78240				0.00	0	594,600,000.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	16.88439	100.52379	16.76140				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	55.35507	101.23849	54.94033				0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	87.51370	100.14918	86.88779				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.42203	100.00000	12.33196				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	12.08815	100.00000	12.00052				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	63.05644	100.72700	62.46397				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	63.16571	100.75346	62.57209				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	63.51531	100.83807	62.91796				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	63.71189	100.88562	63.11246				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	33.77369	106.83968	33.53494				0.00	0	23,350,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	9.60710	102.29365	9.54190				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	12.16513	100.22508	12.07480				0.00	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	8.78738	100.22502	8.72213			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	9.42313	101.16350	11.09276			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01690	101.09860	0.01677			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	12.28082	109.77327	12.19257			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	9.55599	98.22086	9.48631			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	53.48874	100.00000	53.09779			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	75.47366	215.70757	74.53497			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	70.11525	105.50847	69.70756			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.38441	127.58470	3.86235			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.48756	273.62971	2.45246			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.45362	149.98730	2.43109			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.05235	199.45863	2.02908			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	22.83791	121.07209	22.65943			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	28.09874	100.00000	27.91054			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	28.09874	100.00000	27.91054			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.59375	52.69690	3.58127			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.42664	33.20196	3.41857			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.69496	31.98407	3.68654			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC04	On 03/06/2014	Spot Bond	100.55103	40.70969	100.55103	40.43728			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	99.20221	101.09338	97.66027			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	14.64435	100.83125	14.53739			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	44.36021	100.12935	44.03110			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	40.95926	100.07866	40.65551			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	14.29090	100.80714	14.18654			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	14.29090	100.80714	14.18654			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	10.58784	100.52930	10.50901			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	14.08097	100.79281	13.97817			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	11.55043	100.08975	11.46477			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	86.31006	100.50743	85.14408			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	15.88718	100.15766	15.76927			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	10.17787	100.07580	10.10241			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	11.04368	100.08460	10.96178			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	42.36961	100.10209	42.05534			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.61915	98.00000	9.70661			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.32611	100.00000	9.40603			0.00	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	15.73254	100.15523	15.61579			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	11.02211	100.08737	10.94036			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	13.02777	100.10732	12.93114			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	13.92483	100.11620	13.82153			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	10.56810	100.08283	10.48972			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	11.45989	102.36455	11.37318			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	15.18050	100.12857	15.06788			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	10.86374	100.08579	10.78317			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.16985	100.00000	7.20998			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	11.66548	100.10168	11.57896			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	13.69832	100.12161	13.59671			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	10.66478	100.09179	10.58569			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	11.30355	100.09811	11.21971			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	13.07046	100.11547	12.97350			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	12.20835	100.10701	12.11779			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	13.59191	100.12057	13.49108			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	14.35805	100.12805	14.25153			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	13.03853	100.11516	12.94181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC135	On 20/09/2017	Spot Bond	100.11151	12.66602	100.11151	12.57207				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	11.46323	100.09968	11.37821				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	11.27161	100.09779	11.18802				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	13.86858	100.12327	13.76570				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	13.70897	100.12172	13.60726				0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	13.27266	100.11745	13.17420				0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	13.88986	100.12348	13.78683				0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	11.94225	100.10439	11.85367				0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.70737	100.09221	10.62796				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.17406	100.07700	9.10602				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	14.49638	100.12940	14.38883				0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	30.01643	100.09221	29.79381				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	18.89505	100.10419	18.75490				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.29829	100.72629	13.20125				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	18.43160	100.09926	18.29489				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	10.02595	100.08547	9.95160				0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.33647	98.00000	1.43468				0.00	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	10.13243	100.08652	10.05728			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	9.29120	100.07817	9.22230			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	9.57873	100.08103	9.50769			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	12.39994	100.10890	12.30796			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	52.20295	100.20368	51.70387			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	36.20353	100.21459	35.93473			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	56.30095	100.20368	55.76269			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	36.11918	100.19795	35.85105			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.55554	100.07944	1.54400			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.63750	100.38297	0.63276			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	41.09214	100.57737	40.81713			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	31.37826	101.33365	31.14805			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	21.98002	100.08266	21.81702			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	17.12074	100.08218	16.99378			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	65.82938	101.28616	67.26958			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	9.97887	98.45245	9.90594			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	91.86960	115.36525	91.07622			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	78.55083	101.29693	77.87666			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC56U	On 06/02/2013	Spot Bond	100.00000	95.80052	100.00000	95.05208			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	40.30787	100.06887	40.00898			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	10.43892	101.11641	10.36248			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	7.85917	115.36587	7.80104			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	12.23846	100.08387	12.14770			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	12.33222	100.08483	12.24077			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	6.01960	115.54905	5.97501			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	28.29488	113.64754	28.11888			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	5.51948	115.36587	5.47865			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	6.69293	117.71276	6.64261			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	9.26430	118.00209	9.20515			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.64289	101.27177	11.55752			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.93723	100.00000	18.79689			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	18.59756	100.20020	18.45950			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	16.93856	100.17418	16.81284			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	107.56988	4.73000	107.46227			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	17.14468	100.17741	17.01743			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC83	On 20/12/2016	Spot Bond	100.07144	11.02981	100.07144	10.94803			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	12.17594	100.08326	12.08564			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	31.88199	100.11237	31.64549			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	13.71769	100.09907	13.61593			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	13.32187	100.09502	13.22306			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	91.30683	100.06298	90.66348			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	91.31518	100.06521	90.67175			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	91.35032	100.06023	90.70667			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	91.43647	100.06131	90.79221			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	10.63190	100.08049	10.55306			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	16.11397	100.16123	15.99438			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	10.62134	100.08038	10.54258			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	23.77053	97.80179	23.59785			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	16.63966	100.16949	16.51616			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	14.73269	100.83728	14.62507			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	65.31009	99.94942	64.70054			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	67.06492	101.49845	66.43063			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	65.50153	99.46188	64.89279			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B2	On 02/08/2013	Spot Bond	103.49133	66.60695	103.49133	65.96634				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	66.12721	97.69123	65.52214				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	65.33370	100.87998	64.71904				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	65.80441	101.02852	65.18453				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	66.38226	101.21079	65.75597				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	66.74486	101.32512	66.11452				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	17.07745	144.28965	16.91400				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	59.92230	100.90946	59.34594				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	36.50749	103.60434	30.21577				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	19.05150	101.69223	18.90819				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	14.03867	103.43851	12.41643				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	8.67423	102.25429	8.60867				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.43538	101.76484	8.37326				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	13.40954	100.00000	13.33336				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.58453	261.70847	2.54914				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.48943	273.38978	2.45433				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.62734	256.75899	2.59182				0.00	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	3.52252	123.65104	3.49498				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	8.38347	101.04016	8.32213				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	3.87904	123.78317	3.84633				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	12.06427	101.29456	10.97866				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	10.31490	101.45459	10.23747				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	66.05084	101.10626	65.42823				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	8.24425	100.92257	8.18399				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	58.68872	100.00005	58.25381				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.12092	98.38735	3.14176				0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	88.44768	101.21006	87.83294				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	91.06965	100.00000	90.43130				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	86.28015	100.42877	85.11006				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.90335	100.00000	0.89680				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.78875	104.97509	12.68979				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	83.11401	100.28475	82.00330				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	81.65374	100.19981	80.58236				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.90528	100.80772	7.84755				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.92228	101.07593	16.79568				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759	8.80995	100.44759	8.74441			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	40.32595	100.17395	40.02665			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.30568	100.76967	15.19148			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	36.29170	100.98200	29.85158			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	63.78233	100.85889	63.18237			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	12.34394	102.64440	12.25031			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	63.31688	100.85054	62.85435			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.57470	108.09035	2.55485			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	1.60394	101.11747	1.59219			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	56.34993	100.16642	55.93172			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	34.27580	107.16699	34.03291			0.00	0	1,400,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	25.36633	108.33117	25.18499			0.00	0	1,730,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	14.15978	107.16932	14.05944			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	12.21573	109.08100	12.12791			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	12.20293	117.62764	12.11023			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	9.95106	108.91524	9.87961			0.00	0	2,400,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	10.09397	118.59653	10.01679			0.00	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	12.48164	109.40010	12.39317			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	11.23694	86.57971	11.17052			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	15.35899	100.55204	15.24461			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	14.78956	101.32185	14.67868			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	19.48320	101.40666	19.33701			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	13.62432	107.64302	13.52796			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	99.14926	100.00000	98.41482			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	97.85523	100.00000	102.77759			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	95.89809	100.00000	95.18949			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.79486	97.57492	100.79486	96.79249			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	90.53840	100.37860	89.86712			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126	93.63529	99.24126	92.92555			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	86.43569	98.75737	85.83348			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	98.91599	100.00000	98.11828			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	99.54346	98.92088	99.54346	98.12671			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	99.99973	100.00000	99.99952			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD164	On 18/01/2013	Spot Bond	100.00000	50.00004	100.00000	50.00000			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	99.49715	50.12609	99.49715	50.12605			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	99.45694	97.34743	99.45694	96.57888			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	99.40089	96.32739	99.40089	95.57522			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	80.93126	100.00000	80.39648		25,984,000,000,000.00	259,840,000	259,840,000.00	
GRD185	On 02/05/2013	Spot Bond	100.00000	99.99932	100.00000	99.99912			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	99.99905	100.00000	99.99884			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.26966	101.20169	7.21521			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	9.02769	101.57032	8.95985			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	1.74048	100.58455	1.72309			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	1.73959	100.59878	1.72220			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	1.73787	100.62628	1.72049			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.04055	100.00000	2.02481			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	1.73573	100.66039	1.71837			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	1.73277	100.70773	1.71543			0.00	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	29.19399	100.25900	28.97716			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	13.44218	101.08226	13.34378			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	101.25499	14.48362	101.25499	14.37509		405,019,960,000.00	4,000,000	2,500,000.00	
GRT04	On 15/09/2016	Spot Bond	100.11004	10.84391	100.11004	10.76346			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	21.41903	101.64234	21.26146			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.79496	100.23736	8.72964			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	11.16753	99.99999	11.08477			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	18.78774	101.18024	18.64705			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.70158	100.20054	8.63698			0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.97196	49.75823	100.97196	49.75820			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	80.93126	100.00000	80.39648			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/02/2013	Spot Bond	101.50868	52.39231	101.50868	96.82935			0.00	0	0.00
HMS1B3	On 19/02/2013	Spot Bond	101.50868	52.39231	101.50868	96.82935			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00002	100.00000	70.57689			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	73.99972	100.00000	73.59388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B7	On 19/07/2013	Spot Bond	101.18125	76.83625	101.18125	65.86332				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	18.99793	101.21718	16.38713				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	19.11853	107.10005	18.86120				0.00	0	0.00
HMS1C2	On 19/02/2013	Spot Bond	101.59173	52.48977	101.59173	96.82684				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	76.89044	101.22625	65.90587				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	19.28221	101.28016	16.67981				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	17.01445	117.06290	17.07032				0.00	0	0.00
HMS1D2	On 19/02/2013	Spot Bond	101.69896	52.61557	101.69896	96.82359				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	76.98795	101.30724	65.98243				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	19.64734	101.36111	17.05571				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	17.84179	114.94363	17.96987				0.00	0	0.00
HMS1E2	On 19/02/2013	Spot Bond	102.07916	53.06091	102.07916	96.81210				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	77.11791	101.41519	66.08442				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	20.09309	101.46001	17.51456				0.00	0	0.00
HMS1F2	On 19/02/2013	Spot Bond	102.24978	53.68365	102.24978	96.80694				0.00	0	0.00
HMS1G2	On 19/02/2013	Spot Bond	102.77072	54.53207	102.77072	96.79120				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	12.71419	120.49879	12.61681				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	2.44669	278.97229	2.41173			557,944,580,000.00	2,000,000	96,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.44301	279.46415	2.40805			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	12.74411	109.78196	12.65351			0.00	0	29,400,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	12.72077	110.08516	12.63014			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.01000	114.00167	1.01000	114.94699			0.00	0	290,000,000.00
I2038	On 31/01/2038	Spot Bond	1.70000	113.98221	1.70000	115.04901			1,700,000,000.00	1,000,000	209,185,000.00
I2050	On 31/12/2050	Spot Bond	1.89000	119.51265	1.89000	119.42049			11,340,000,000.00	6,000,000	137,668,000.00
IBC01	On 16/03/2015	Spot Bond	94.50000	23.95612	94.50000	23.82549			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	26.53532	111.10415	26.34172			0.00	0	17,052,000.00
IBL12	On 12/03/2013	Spot Bond	100.38955	93.73462	100.38955	93.05960			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	21.00820	101.98179	20.84977			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090	20.39400	100.56090	20.24211			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	75.59156	99.93156	74.68127			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	60.09249	100.23834	59.64622			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	40.47862	100.38793	40.17762			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	46.06722	104.99431	45.74615			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	17.53647	110.23108	17.40934			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	12.87644	114.54738	12.78016			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23	On 21/04/2014	Spot Bond	103.99743	42.37820	103.99743	42.08673			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	36.54937	101.06758	43.91671			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	29.99488	100.58995	29.77627			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	28.88672	111.22906	28.66154			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	15.24809	108.02289	15.14110			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	30.94093	100.81617	30.71497			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	11.67773	100.86946	11.59241			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	5.25241	123.12082	5.21149			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	2.10983	127.68743	3.42078			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	19.80075	99.85267	19.65421			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	9.11268	99.84531	9.04525			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	11.51612	108.72274	11.43400			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	20.61681	100.33316	20.46358			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	9.55059	100.11008	9.47974			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	9.97007	100.65809	9.89736			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	9.04844	102.66026	8.98686			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	7.71328	99.50921	7.66183			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	84.11205	100.00000	83.58194			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00138	100.00000	0.00138			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	21.34543	100.89947	21.20220			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	21.34543	100.89947	21.20220			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	8.23689	101.97863	10.61002			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.09459	100.89947	8.04027			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	14.50938	100.90751	14.40099			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	14.29484	100.84756	14.18810			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	14.51382	99.83295	14.40641			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	19.40584	114.58662	19.26149			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	28.37565	99.86601	28.16562			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	28.37565	99.86601	28.16562			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	11.19519	100.72296	11.11351			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.01567	100.00000	7.95627			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	66.41603	101.81841	65.78617			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	64.12670	101.39919	63.52071			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	62.77783	101.19088	62.18564			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	26.78573	103.56174	26.60112			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04E	On 27/08/2013	Spot Bond	100.41740	60.30222	100.41740	59.73714				0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	63.38523	100.58388	62.91822				0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	82.60504	101.41671	82.08649				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	16.27373	101.24311	16.15443				0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	99.18478	100.00000	98.38275				0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	99.18478	100.00000	98.38275				0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	97.33333	100.00000	96.56085				0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	99.18478	100.00000	98.38275				0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	97.33333	100.00000	96.56085				0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	93.83033	100.00000	93.11224				0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	92.17172	100.00000	91.47870				0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	90.57072	100.00000	89.90148				0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	66.85828	100.00000	66.47846				0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	99.50873	99.72811	99.50873	98.92126				0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	99.40818	97.86765	99.40818	97.09128				0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	99.30784	96.07888	99.30784	95.33127				0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	99.19658	94.35834	99.19658	93.63797				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND308	On 19/02/2013	Spot Bond	99.09525	92.70133	99.09525	92.00664			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	91.10471	98.99412	90.43435			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	89.56574	98.88812	88.91844			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	88.08054	98.78695	87.45509			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	86.64668	98.68599	86.04197			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.39517	100,000.00000	0.38274			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	79.69432	100.00000	79.17570			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	79.34783	100.00000	78.83369			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	79.17570	100.00000	78.66379			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	79.00433	100.00000	78.49462			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	78.83369	100.00000	78.32618			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	78.49462	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
IND326	On 02/05/2013	Spot Bond	100.00000	78.32618	100.00000	77.82516				0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	78.15846	100.00000	77.65957				0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	77.99145	100.00000	77.49469				0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	77.82516	100.00000	77.33051				0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	77.65957	100.00000	77.16702				0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	77.49469	100.00000	77.00422				0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	77.33051	100.00000	76.84211				0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	77.16702	100.00000	76.68067				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	66.98536	100.00000	66.60483				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	66.10080	100.00000	65.72529				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	65.22793	100.00000	64.85737				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	64.36657	100.00000	64.00091				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	63.51659	100.00000	63.15576				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	62.55893	100.00000	62.20354				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	61.85016	100.00000	61.49880				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	61.03342	100.00000	60.68669				0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	60.22745	100.00000	59.88531				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND343	On 22/10/2013	Spot Bond	100.00000	59.43213	100.00000	59.09451			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	58.64732	100.00000	58.31415			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	57.87286	100.00000	57.54409			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	57.10864	100.00000	56.78421			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	56.35450	100.00000	56.03436			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	55.61032	100.00000	55.29441			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	54.87598	100.00000	54.56423			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	54.15132	100.00000	53.84369			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	53.43624	100.00000	53.13267			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	97.93968	100.81810	96.91861			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.70300	101.23539	100.70300	100.43712			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	89.50572	100.70818	88.25509			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	16.61827	101.98370	16.49294			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	16.36900	106.31357	16.24090			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	15.76064	104.39662	15.63928			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	93.35038	100.00000	92.63959			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	91.47870	100.00000	90.79602			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	8.90827	99.99991	8.84226			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING133	On 28/02/2013	Spot Bond	100.00000	95.84646	100.00000	95.13824			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	31.58605	100.36848	31.35121			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	10.38076	100.00021	10.30383			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	91.50576	100.00000	90.85831			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.95184	6.50000	101.89811			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	85.88684	101.36114	85.29465			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	83.94569	101.10456	83.37977			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	10.75815	100.08473	10.67837			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	26.88806	101.44140	26.68625			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	93.79257	100.25042	93.10976			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	82.14886	100.25042	81.06581			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	91.26128	100.08567	90.61508			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	91.08977	100.07206	90.44639			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	95.39580	100.37849	94.68850			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	85.08343	100.38408	83.94543			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	60.08912	100.38408	59.52620			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	95.40479	100.37919	94.69742			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING177	On 28/02/2015	Spot Bond	100.00000	15.30001	100.00000	15.18909			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	9.79201	100.00000	9.72102			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.96288	99.44982	100.96288	98.63581			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	79.62285	100.27920	78.64173		2,206,142,400,000.00	22,000,000	11,000,000.00	
ING185	On 18/06/2013	Spot Bond	100.08647	76.25554	100.08647	75.29773			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	80.67441	100.00000	79.96257			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	77.15039	100.00000	100.00000			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	97.65696	100.90615	96.15722			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	65.80409	100.92542	65.32307			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	65.80409	100.92542	65.32307			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	54.80535	101.29332	54.39160			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	46.47428	100.00000	46.12989			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	28.91029	102.06095	28.69211			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	27.89346	101.68471	27.68820			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	61.73801	100.42003	61.27878			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	19.06418	101.24581	18.92133			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	11.75132	101.27443	11.66325			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	8.83233	101.29354	8.76612			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF06	On 13/04/2017	Spot Bond	107.00679	12.86152	107.00679	12.77099			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	44.68271	105.51634	44.37003			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	100.55058	15.86864	100.55058	15.75047			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	13.10301	111.16948	13.00737			0.00	0	12,500,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	31.38242	100.64446	31.15359			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	21.80259	100.00026	21.64102			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	21.97183	106.83400	21.81737			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	9.84533	100.08056	9.77233			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	8.83639	100.38986	8.77068			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.31565	117.02647	3.62930			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	2.87157	129.51692	2.84628			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	60.02097	100.38643	59.45252			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	8.02580	99.81973	7.96641			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	7.67810	101.53934	7.62042			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	7.58844	101.19270	7.53284			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.26345	100.25130	0.26150			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	8.06667	99.94061	8.00693			0.00	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	54.16854	100.95973	53.76369				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.13215	92.45654	3.07744				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.05566	95.34778	2.99355				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	62.78067	100.52241	62.31838				0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	92.63252	103.46133	91.97832				0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	89.60597	99.88087	88.99144				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	15.41754	114.89453	15.30198				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	11.62792	101.30356	11.54264				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.84110	129.51692	2.81607				0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	98.64865	100.00000	97.85523				0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	95.05208	100.00000	94.31525				0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	93.35038	100.00000	92.63959				0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	91.70854	100.00000	91.02244				0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	67.09559	100.00000	66.72761				0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	66.60483	100.00000	66.22645				0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	99.59249	50.10213	99.59249	50.10210				0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	99.47998	99.18899	99.47998	98.39102				0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	99.37949	97.34944	99.37949	96.58146				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA306	On 07/02/2013	Spot Bond	99.27921	95.58040	99.27921	94.84071			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	99.16760	93.87855	99.16760	93.16566			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	92.23914	99.06633	91.55154			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	90.65917	98.96527	89.99552			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	89.13600	98.85919	88.49506		1,977,183,800,000.00	20,000,000	10,000,000.00	
IVA311	On 14/03/2013	Spot Bond	98.75808	87.66574	98.75808	87.04633			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	77.00422	100.00000	76.51992			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	76.84211	100.00000	76.35983			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	76.68067	100.00000	76.20042			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	76.51992	100.00000	76.04167			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	76.35983	100.00000	75.88358			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	76.20042	100.00000	75.72614			0.00	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	76.04167	100.00000	75.56936			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	75.88358	100.00000	75.41322			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	75.72614	100.00000	75.25773			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	75.56936	100.00000	75.10288			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	75.41322	100.00000	74.94867			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	75.25773	100.00000	74.79508			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	75.10288	100.00000	74.64213			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	74.79508	100.00000	74.33809			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	74.64213	100.00000	74.18699			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	67.62443	100.00000	67.24026			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	66.73143	100.00000	66.35234			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	65.85022	100.00000	65.47614			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	64.98066	100.00000	64.61151			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	64.12257	100.00000	63.75829			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	63.27581	100.00000	62.91635			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	62.44024	100.00000	62.08552			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	61.61570	100.00000	61.26567			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA341	On 10/10/2013	Spot Bond	100.00000	60.80205	100.00000	60.45664			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	59.99914	100.00000	59.65829			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	59.20683	100.00000	58.87049			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	58.42499	100.00000	58.09309			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	57.65347	100.00000	57.32595			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	56.89214	100.00000	56.56895			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	56.14087	100.00000	55.82194			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	55.39951	100.00000	55.08479			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	54.66795	100.00000	54.35738			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	53.94604	100.00000	53.63958			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	53.23367	100.00000	52.93126			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	80.35603	99.74330	79.66270			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.48982	100.81205	8.42783			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	45.28300	101.01716	44.95172			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	16.19238	101.02507	17.70631			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	65.28814	100.81807	64.67422			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.68775	100.70249	100.68775	99.91268			0.00	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	93.09053	100.65963	91.73996				0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	80.67416	100.00000	80.17099				0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	60.38083	100.00000	59.94307				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	10.28728	101.04078	10.21200				0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	99.91959	100.00000	98.39797				0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	94.84536	100.00000	98.08040				0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	105.05151	108.56296	105.05151	107.66190				0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	101.49879	104.62962	100.71773				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.21844	102.42188	2.20329				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	1.67859	101.21431	1.66629				0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	104.18808	100.00000	103.36338				0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	89.83196	100.00000	89.21667				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	11.38392	153.49881	11.27696				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	65.37447	101.46222	64.89433				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	20.15889	100.47188	20.00888			2,009,437,600,000.00	20,000,000	20,000,000.00	
LGL02	On 13/08/2017	Spot Bond	103.08494	12.78924	103.08494	12.70285				0.00	0	5,500,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.39169	101.72477	1.38229				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	9.40147	100.30391	9.33161				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL02	On 13/12/2015	Spot Bond	100.60223	20.06520	100.60223	19.93088				0.00	0	10,000,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	3.83821	100.33330	3.80968				0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	98.38275	100.00000	97.59358				0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	95.05208	100.00000	94.31525				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	66.60483	100.00000	66.22645				0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	65.08703	100.80210	64.47509				0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	88.27969	98.89515	87.65074				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	54.94526	101.14527	54.53393				0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	99.30996	94.59510	99.30996	93.87030				0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	89.12618	98.95948	88.48473				0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	82.07252	98.43044	81.53117				0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	79.86871	100.00000	79.34783				0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	68.09701	100.00000	67.71800				0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	99.38845	95.82513	99.38845	95.08085				0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	92.23162	99.17027	91.54342				0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	83.82483	101.29323	83.26267				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	37.46287	101.31233	37.18200				0.00	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	86.03782	100.54173	84.87519			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	42.03535	100.58073	41.72902			0.00	0	25,000,000.00
MBF027	On 07/10/2014	Spot Bond	101.30733	26.37655	101.30733	26.17880			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	18.68127	101.17095	18.53621			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	15.02721	99.84625	14.91476			0.00	0	10,000,000.00
MBF030	On 01/10/2017	Spot Bond	99.84060	8.21702	99.84060	8.15553			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	57.24125	100.25866	56.81133			0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	104.79110	100.00000	103.95723			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.07042	104.65661	101.07042	103.81291			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	45.62911	101.08567	45.29509			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	44.31915	100.00000	43.99783			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	99.07475	100.00000	98.32418			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	43.73571	100.00000	43.41863			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	38.19099	100.00000	37.90797			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	23.33089	100.00000	23.15800			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	23.00690	100.00000	22.84010			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	5.92206	100.00000	5.87818			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	14.45817	100.00000	14.35102			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA01	On 16/04/2019	Spot Bond	109.95029	10.76824	109.95029	10.69076				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	29.23016	100.21678	29.01313				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	56.34476	100.18427	55.92653				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	23.03992	100.20050	22.86887				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	31.16071	101.34831	30.95085				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	31.20814	101.35889	30.99794				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	12.81344	101.41174	12.72711				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	7.49053	103.44664	7.43895				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.18049	103.61067	7.13097				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	15.10678	101.86568	15.00462				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	9.90085	104.35890	9.83219				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	9.97391	104.67108	9.90458				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	27.62061	106.18586	27.42740				0.00	0	90,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	15.34522	100.06286	15.23143				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.49375	100.06556	7.43819				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	10.28461	110.15502	10.20156				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	20.24655	107.16233	20.10308				0.00	0	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	21.75928	100.44922	21.59739			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	11.78672	104.78971	11.70515			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	85.15754	100.42970	83.99751			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	11.46971	104.79935	11.39032			0.00	0	6,800,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	34.10354	110.61908	33.85559			0.00	0	1,900,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	18.96328	110.59153	18.82544			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	10.50605	115.34633	10.42705			0.00	0	3,100,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	58.13783	102.81634	57.74167			0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	99.67668	50.08102	99.67668	50.08098			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	86.43375	98.77372	85.83147			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	82.61258	98.48888	82.06378			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	79.34783	100.00000	78.83369		86,000,000,000,000.00	860,000,000	600,000,000.00	
N4A111	On 14/08/2020	Spot Bond	100.00000	6.82633	100.00000	6.77684			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.11679	100.00000	0.11595			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	7.15032	100.00000	7.09848			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	7.23868	100.00000	7.18620			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.65272	100.89771	6.60410			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.74024	100.61875	6.69111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A305	On 14/08/2020	Spot Bond	100.62967	6.85675	100.62967	6.80676			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.91500	100.63509	6.86459			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.98490	100.64159	6.93396			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	7.15959	100.65787	7.10737			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	7.27602	100.66881	7.22295			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	7.40408	100.68074	7.35007			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	7.52047	100.69157	7.46561			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	7.57867	100.69687	7.52338			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	8.27649	100.76218	8.21608			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	9.08968	100.83813	9.02329			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.11679	100.00000	0.11595			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.11679	100.00000	0.11595			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	9.23874	103.67668	9.17501			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	36.37944	101.36748	43.75644			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	31.38018	100.92433	31.15079			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	21.48849	100.76441	21.33164			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	9.70599	100.97362	9.63502		53,717,965,840.00	532,000	333,000.00	

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	16.06515	100.60434	15.94804			0.00	0	7,000,000.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	8.83681	100.47967	8.77247			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	21.33766	112.76469	21.18010			0.00	0	61,534,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	16.60096	100.61353	16.47727		402,454,120,000.00		4,000,000	1,000,000.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	13.37962	122.79495	13.27389			0.00	0	4,900,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.49122	32.99078	3.48304			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	82.98411	101.43082	99.45177			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	24.26105	108.29303	24.08861			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	19.07918	101.23516	22.02799			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	7.30156	101.30698	7.28088			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	44.92014	104.56520	44.60810			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	39.57367	100.00004	39.28041			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	17.11768	109.74955	16.99402			0.00	0	6,600,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	12.38105	100.00006	12.28930			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	99.98208	119.17407	99.12810			0.00	0	0.00
NCLN17	On 24/01/2013	Spot Bond	100.94176	99.17717	100.94176	98.36777			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	95.33243	100.33399	94.63790			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	32.98770	100.00000	32.80030			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN44	On 17/09/2014	Spot Bond	100.00000	41.66689	100.00000	41.43018			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	31.45817	100.00000	31.27946			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	29.82914	100.00000	29.65969			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	22.33047	100.55018	22.16778			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	93.80622	100.22266	93.13166			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	91.03956	99.94761	90.40615			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	90.76781	99.94811	90.13776			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	90.76781	99.94811	90.13776			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	90.76781	99.94811	90.13776			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	20.95108	99.86407	20.79600			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	19.87403	101.50309	19.72478			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	19.48391	101.36582	19.33777			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	21.96322	100.40506	21.79987			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	18.58272	80.20911	18.49298			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	16.43234	100.38119	16.31015			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	13.58935	100.00000	13.51215			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	12.77260	101.10639	12.67909			0.00	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	13.34383	101.21257	13.24603			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	14.36815	101.03995	14.26301			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	12.43841	101.41775	12.34507			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	97.59358	100.00000	102.28714			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	15.05775	76.11506	14.98787			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	60.16754	100.41337	59.59127			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	40.41296	100.10537	40.11320			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	40.34024	100.10374	40.04101			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	19.77702	99.82783	19.63069			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.66714	100.74066	9.59659			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.70015	100.07228	8.63563			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	15.51706	100.06803	15.40200			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	8.32728	101.43571	8.26477			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	21.67213	110.75661	21.51441			0.00	0	6,965,000.00
NED6	On 20/09/2013	Spot Bond	105.36061	64.30055	105.36061	63.85112			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	49.73104	106.42411	49.38630			0.00	0	3,800,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	7.85815	101.17472	7.79932			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	15.10894	119.90407	14.99177			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1B	On 20/11/2018	Spot Bond	108.97397	11.02497	108.97397	108.97397	10.93870			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	93.35038	100.00000	100.00000	92.63959			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	87.86192	98.87170	98.87170	87.23903			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	18.43179	100.47393	100.47393	18.29462			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	4.98108	156.96491	156.96491	4.93070			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	12.78040	115.40836	115.40836	12.68582			0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	87.65703	98.83767	98.83767	87.03724			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	72.38072	97.39714	97.39714	71.96375			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	56.48233	100.19307	100.19307	56.06304			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	10.80350	114.59979	114.59979	10.71512			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	13.17896	100.55569	100.55569	13.08294			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	42.46236	100.53494	100.53494	42.15303			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	87.52079	100.49411	100.49411	86.31690			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	21.38240	100.52625	100.52625	21.22664			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	10.80864	116.99821	116.99821	10.71859			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	42.71598	100.56446	100.56446	42.40472			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	87.66995	100.52540	100.52540	86.46369			0.00	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	21.56723	100.54276	21.41011				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	11.22771	114.44931	11.13595				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	43.01429	100.59918	42.70077				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	87.86881	100.56709	86.65940				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	21.90765	100.57314	21.74801				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	87.89781	100.57316	86.68794				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	88.06611	100.58790	86.85378				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	88.27061	100.65124	87.05482				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	88.53982	100.70756	87.31974				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	9.74788	100.72887	9.67675				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	14.66642	100.67612	14.55946				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	61.93620	134.34526	61.37314				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	42.30815	108.59837	42.00509				0.00	0	28,700,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	11.53638	125.30314	11.44425				0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	89.35772	100.00000	88.74428				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	11.48010	134.80590	11.38249				0.00	0	4,500,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.39167	171.14853	4.34445				0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	10.50521	135.14144	10.41619				0.00	0	6,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC09	On 18/04/2013	Spot Bond	101.23304	83.14501	101.23304	82.59139			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	37.06361	101.21485	36.78597			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	36.95377	101.18197	36.67704			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	11.50257	101.47481	11.41809			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	22.87659	100.95122	22.70934			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	64.91850	100.91565	64.30755			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	16.06813	101.05067	15.95054			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	14.16120	100.00000	14.05626			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	14.20724	100.00000	14.10196			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	14.23487	100.00000	14.12938			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	14.89794	100.00000	14.78754			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	15.63468	100.00000	15.51882			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	20.23931	100.00000	20.08932			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	18.52029	108.19161	18.38875			0.00	0	102,100,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.29266	100.00000	4.26153			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	15.11152	104.37000	15.02300			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	21.64021	100.00000	21.47985			0.00	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	6.22313	100.00000	6.17701			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	80.36812	100.19068	79.33624			0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	99.51117	98.92123	99.51117	98.12731			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	95.89635	100.38733	95.18353			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	70.74274	100.00000	70.34086			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	92.13725	100.47782	91.44146			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	40.56239	100.10564	40.26151			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	35.72166	100.09773	35.44761			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	79.40903	100.09376	78.39887			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	79.52401	100.09863	78.51235			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	59.54356	100.10500	58.97479			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	40.68664	100.10840	40.38484			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	35.72034	100.10173	35.44629			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	79.71562	100.10673	78.70146			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	59.61820	100.10663	59.04870			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	40.96437	100.11457	40.66050			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	35.71876	100.10653	35.44471			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C4D	On 15/06/2013	Spot Bond	100.12130	80.06052	100.12130	79.04187				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	41.27132	100.12138	40.96515				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	35.71692	100.11212	35.44287				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	80.36709	100.13423	79.34443				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	43.39465	100.68448	43.07812			563,833,088,000.00	5,600,000	1,400,000.00	
R009	On 15/09/2014	Spot Bond	116.98567	35.34485	116.98567	35.07310				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	29.00477	91.25497	28.82463				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.84482	40.60007	0.84225				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	5.31500	124.71565	5.32000	124.64769			63,377,388,750,000.00	924,250,000	7,782,564,600.00	
R158	On 15/09/2015	Spot Bond	124.15418	22.18277	124.15418	22.00398				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	14.82009	86.87026	14.73175				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	16.96960	130.95502	16.82696				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.01428	82.70497	7.96844				0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	71.53466	107.05466	71.03638				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.14500	130.15881	7.12000	130.34527			100,806,522,172,500.00	108,680,500	1,041,354,000.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.76350	38.29047	0.76130				0.00	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	0.70234	36.16829	0.70042			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	217.31011	158.44531	217.19159	156.39375		202,831,005,314,066.00	933,371,233	1,294,120,008.00	
R197	On 07/12/2023	Spot Bond	0.90000	286.71123	0.90000	286.51360		2,700,000,000.00	3,000,000	143,586,000.00	
R201	On 21/12/2014	Spot Bond	5.05500	107.40130	5.06000	107.34767		941,311,770,000.00	186,214,000	502,545,000.00	
R202	On 07/12/2033	Spot Bond	1.60000	218.06342	1.58000	218.58870		1,079,083,200,000.00	674,427,000	1,023,725,000.00	
R2023	On 28/02/2023	Spot Bond	6.68500	110.78475	6.65500	110.95341		12,782,816,340,000.00	912,164,000	2,172,515,000.00	
R203	On 15/09/2017	Spot Bond	5.73000	113.05853	5.70500	113.11273		13,131,882,210,000.00	291,777,000	6,446,543,400.00	
R204	On 21/12/2018	Spot Bond	5.99000	110.56110	5.95000	110.71632		11,260,630,950,000.00	879,905,000	5,053,581,094.00	
R2048	On 28/02/2048	Spot Bond	108.88836	11.32834	108.88836	11.24702		109,590,145,480,200.00	006,445,000	3,022,513,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	38.45013	100.00000	38.16519		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.09000	102.40630	5.09000	102.36365		6,065,467,960,000.00	191,644,000	1,368,194,000.00	
R207	On 15/01/2020	Spot Bond	6.22000	105.88154	6.20000	105.94381		16,831,398,372,000.00	706,012,600	5,301,694,000.00	
R208	On 31/03/2021	Spot Bond	6.35000	104.60698	6.33500	104.64937		45,667,771,250,000.00	191,775,000	0,746,954,272.00	
R209	On 31/03/2036	Spot Bond	7.93500	84.18515	7.91500	84.31299		19,107,448,260,000.00	407,996,000	7,967,599,000.00	
R210	On 31/03/2028	Spot Bond	1.36000	165.97605	1.36000	165.85538		44,028,640,000.00	32,374,000	174,548,000.00	
R211	On 31/01/2017	Spot Bond	0.08000	113.92261	-0.08000	113.85251		(400,000,000.00)	5,000,000	1,026,400,000.00	
R212	On 31/01/2022	Spot Bond	0.85000	132.32052	0.85000	133.79157		1,700,000,000.00	2,000,000	1,362,560,000.00	
R213	On 28/02/2031	Spot Bond	7.68500	96.11639	7.66000	96.28741		11,368,620,310,000.00	479,326,000	3,910,660,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On 28/02/2041	Spot Bond	84.68795	10.14468	84.68795	10.08548			273,057,324,674,200.00	224,276,000	7,365,200,000.00	
R223C	On 15/03/2013	Spot Bond	98.99493	87.43199	98.99493	86.81440				0.00	0	0.00
R224C	On 15/09/2013	Spot Bond	96.64575	60.07020	96.64575	59.67898				0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	94.28171	41.24945	94.28171	40.98624				0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.87036	28.80388	91.87036	28.62399				0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	88.83566	20.64320	88.83566	20.51782				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	86.87026	14.82009	86.87026	14.73175				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749	10.79797	84.86749	10.73485				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	8.01428	82.70497	7.96844				0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	71.23094	97.62766	70.82612				0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	49.05519	95.17874	48.74144				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	34.00413	92.80992	33.79113				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	23.90807	90.60553	23.76127				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	17.25228	87.76872	17.14912				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	12.47348	85.82547	12.40028				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	9.18059	83.71772	9.12782				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	6.89634	81.42381	6.85762				0.00	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	5.55034	77.48625	5.52046			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.34951	75.13464	4.32670			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.55648	72.16183	3.53846			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.85559	70.13136	2.84147			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.32128	68.17127	2.31009			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.91379	66.23386	1.90479			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.71742	63.06100	1.70968			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.45705	61.24492	1.45065			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.28537	59.05342	1.27990			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.11238	57.39997	1.10776			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	0.97134	55.80907	0.96741			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.85543	54.27807	0.85205			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.75606	52.85822	0.75315			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.67289	51.49553	0.67035			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.02299	44.45722	1.01961			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.95422	43.11572	0.95115			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.89537	41.83089	0.89258			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.84482	40.60007	0.84225			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R349C	On 21/06/2026	Spot Bond	39.42073	0.80122	39.42073	0.79885			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.76350	38.29047	0.76130			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.73079	37.20704	0.72874			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.70234	36.16829	0.70042			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	43.02808	100.16140	42.70876			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	77.82683	101.36584	77.16610			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	13.64800	101.68455	13.54534			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	23.00804	100.60342	22.84032			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	1.78838	100.00000	1.77541			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	94.66409	100.25681	93.97657			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	82.94562	100.32689	81.84659			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	82.94673	100.32010	81.84774			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	59.19971	100.32441	60.79425			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	19.70143	101.54349	19.55343			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	82.40036	100.00000	82.03949			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	88.99869	100.26310	88.35071			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	26.00783	101.21857	25.81300			0.00	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	105.46757	5.87500	105.41687			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	16.76495	100.60466	16.64275			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	55.96485	101.28378	55.54537			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	9.52465	100.77784	9.45512			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	93.79675	100.58027	93.07505			0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	41.85933	100.38116	41.54807			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	98.82392	100.60804	98.08971			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	99.40836	100.65009	98.66952			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	32.76189	102.09902	32.51992			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	13.34871	99.79665	13.24997			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	14.01092	101.65073	13.90784			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	17.97599	101.46985	17.84396			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	17.97599	101.46985	17.84396			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	77.65691	101.38750	76.99787			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	61.75915	100.62446	61.17939			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	60.84290	100.24328	60.26102			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP012	On 10/10/2013	Spot Bond	101.50905	55.82509	101.50905	55.40583				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	14.15265	99.91990	14.04784				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	12.34175	99.90988	12.25037				0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	78.74602	100.25061	77.73449				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	9.45898	100.36848	9.38866				0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	51.20000	100.00000	100.00000				0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	43.04145	100.51732	42.72103				0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	37.62634	100.00000	37.35355				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	31.19402	100.62598	30.96660				0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	99.98592	5.25000	99.94369				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.67152	100.00000	0.66655				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.64271	100.00000	3.61572				0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	50.00000	100.00000	99.18478				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	17.53684	101.48404	17.41795				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	10.93987	115.23085	10.85813				0.00	0	5,200,000.00
SA062U	On 18/01/2013	Spot Bond	100.00000	50.00004	100.00000	50.00000				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	104.86804	9.61174	104.86804	9.55525				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12	On 24/11/2016	Spot Bond	114.56238	13.71556	114.56238	13.61300			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	12.08447	100.56539	11.99642			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	11.47035	107.95466	11.38904			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	6.98430	101.20234	6.93312			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.92116	100.11990	7.86239			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	7.02763	101.08312	8.73911			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	7.38594	101.24095	7.33181			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	7.39632	101.21627	7.34211			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	22.47699	107.37565	22.31745			0.00	0	39,032,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	88.57585	102.36256	87.96997			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	11.27981	105.03639	11.20160			0.00	0	6,800,000.00
SBK11	On 09/04/2014	Spot Bond	132.16219	41.41186	132.16219	41.04174			0.00	0	1,370,000.00
SBN18	On 14/09/2013	Spot Bond	162.56493	48.51717	162.56493	48.04114			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	79.64527	155.18315	78.86750			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	23.03581	120.12124	22.85691			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	22.95651	120.50039	22.77778			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	22.91693	120.69056	22.73829			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	85.03286	143.06048	84.22336			0.00	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	12.22722	106.46393	12.14103				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	22.99897	120.29708	22.82015				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	22.97915	120.39190	22.80037				0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	75.48470	215.59863	74.54621				0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	89.35772	100.00000	88.74428				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.56164	100.10760	8.49813				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	42.84513	99.06612	42.53028				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	29.60450	100.00010	29.38511				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	10.68986	99.81852	10.61076				0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	80.98648	99.79990	80.28336				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	65.16910	100.00000	64.69663				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	12.40288	109.84578	12.31322				0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	43.97301	100.78863	43.65196				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	12.42487	100.87410	12.33408				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.73033	99.99987	7.67304				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.23326	100.00000	1.22505				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.31049	99.99997	8.24891				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS19	On 23/06/2021	Spot Bond	113.08735	9.71623	113.08735	9.64472			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	10.81270	109.22356	10.73489			0.00	0	412,500,000.00
SBS21	On 15/05/2026	Spot Bond	100.77436	8.50326	100.77436	8.44119			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	21.46237	100.47821	21.30611			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	9.82950	100.50480	9.75791			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	8.10145	100.51996	8.04245			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	9.91520	106.95022	9.84505		641,701,320,000.00	6,000,000	5,100,000.00	
SBS3	On 25/05/2026	Spot Bond	102.76906	9.09350	102.76906	9.03122			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	9.67817	104.14309	9.61116			0.00	0	0.00
SBS7	On 26/03/2013	Spot Bond	103.79928	93.91252	103.79928	93.23954			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	13.28146	120.54819	13.17802			0.00	0	2,000,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	78.98909	120.15971	78.43635			0.00	0	640,000.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.49505	272.67152	2.45993		1,772,364,880,000.00	6,500,000	6,500,000.00	
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.03459	123.12082	5.21149			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	9.82187	114.44000	9.73982			0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	55.39751	100.00000	99.45504			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	93.11224	100.00000	92.40506			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.85648	100.00000	3.82790			0.00	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	0.21522	82.63494	0.21374				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	5.38545	120.42805	5.30006				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.95184	6.50000	101.89811				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	11.68688	100.12305	11.60017			200,246,100,000.00	2,000,000	4,000,000.00	
SHS02	On 29/06/2013	Spot Bond	99.88484	75.20264	99.88484	74.30096				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	20.50134	99.87542	20.34958				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	10.03194	100.24421	9.95744				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	103.11523	11.22963	103.11523	11.15293				0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond	100.24161	1.57720	100.24161	1.56549			324,782,816,400.00	3,240,000	1,935,000.00	
SLI1	On 15/08/2013	Spot Bond	105.71322	69.20423	105.71322	68.72710				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	112.32955	16.41314	112.32955	16.29429				0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	76.09555	101.56711	75.65600				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	105.65786	12.32968	105.65786	12.24331				0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	29.80289	100.80059	29.58528				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	11.23000	100.58343	11.14815				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	16.46785	100.81342	16.34759				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	9.06319	100.58796	8.99713				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA01	On 28/06/2016	Spot Bond	107.52630	14.22037	107.52630	14.11987			430,105,200,000.00	4,000,000	2,000,000.00
SSA02	On 20/04/2015	Spot Bond	101.25454	18.75937	101.25454	21.71366			0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	100.00000	80.04386	100.00000	100.00000			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.39782	100.41357	10.32049			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	9.99473	99.94314	9.92070			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	9.33027	101.14726	9.26193			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	9.27507	94.17275	9.21626			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	9.30570	93.82087	9.24688			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	27.26118	104.67610	27.07268			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	7.53587	101.56575	7.48475			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	9.90403	100.11486	9.83056			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	12.11570	107.35953	12.02971			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	22.71971	121.64737	22.54149			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	1.89537	105.50721	2.87092			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	9.94526	100.00000	9.89073			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	50.00002	100.00000	99.72678			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	50.00002	100.00000	99.72678			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	50.00001	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
SYN872	On 13/02/2013	Spot Bond	100.00000	94.07216	100.00000	93.35038	0.00	0	0.00			
SYN873	On 14/02/2013	Spot Bond	100.00000	93.83033	100.00000	93.11224	0.00	0	0.00			
SYN874	On 16/02/2013	Spot Bond	100.00000	93.35038	100.00000	92.63959	0.00	0	0.00			
SYN875	On 16/02/2013	Spot Bond	100.00000	93.35038	100.00000	92.63959	0.00	0	0.00			
SYN876	On 20/02/2013	Spot Bond	100.00000	92.40506	100.00000	91.70854	0.00	0	0.00			
SYN878	On 21/02/2013	Spot Bond	100.00000	92.17172	100.00000	91.47870	0.00	0	0.00			
SYN880	On 23/02/2013	Spot Bond	100.00000	91.70854	100.00000	91.02244	0.00	0	0.00			
SYN881	On 23/02/2013	Spot Bond	100.00000	91.70854	100.00000	91.02244	0.00	0	0.00			
SYN882	On 27/02/2013	Spot Bond	100.00000	90.79602	100.00000	90.12346	0.00	0	0.00			
SYN887	On 17/02/2013	Spot Bond	100.00000	93.11224	100.00000	92.40506	0.00	0	0.00			
SYN911	On 19/07/2013	Spot Bond	100.00000	67.09559	100.00000	66.72761	0.00	0	0.00			
SYN913	On 19/07/2013	Spot Bond	100.00000	67.09559	100.00000	66.72761	0.00	0	0.00			
SYN923	On 21/08/2013	Spot Bond	100.00000	66.85828	100.00000	66.47846	0.00	0	0.00			
SYN924	On 22/08/2013	Spot Bond	100.00000	66.73143	100.00000	66.35234	0.00	0	0.00			
SYN925	On 23/08/2013	Spot Bond	100.00000	66.60483	100.00000	66.22645	0.00	0	0.00			
SYN928	On 19/07/2013	Spot Bond	100.00000	67.09559	100.00000	66.72761	0.00	0	0.00			
SYN929	On 19/07/2013	Spot Bond	100.00000	67.09559	100.00000	66.72761	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN951	On 21/01/2013	Spot Bond	99.60062	50.10004	99.60062	99.18801				0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	99.38728	96.07587	99.38728	95.32771				0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	99.60314	50.09941	99.60314	99.18799				0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	94.35345	99.28767	93.63250				0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	93.87321	99.25974	93.15974				0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	92.92819	99.20138	92.22938				0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	92.92815	99.20211	92.22932				0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	92.69507	99.18693	91.99984				0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	99.50500	98.12742	99.50500	97.34618				0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	92.00307	99.14341	91.31844				0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	91.32197	99.09929	90.64771				0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	91.09780	99.07862	90.42697				0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	90.43076	99.03521	89.76997				0.00	0	0.00
SYN966	On 21/01/2013	Spot Bond	98.12653	50.47280	98.12653	99.19993				0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	86.83883	98.78368	86.23085				0.00	0	0.00
SYN968	On 23/01/2013	Spot Bond	99.57277	99.45736	99.57277	98.65434				0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395				0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	80.57395	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
SZ18	On 30/09/2015	Spot Bond	119.55998	21.18475	119.55998	21.02173			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	10.61617	111.67266	10.53883			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	37.69774	100.00000	37.44525			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	30.18128	100.00000	29.96247			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	45.13334	104.23307	44.82064			0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	99.58856	99.72790	99.58856	98.92040			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	99.37012	95.82587	99.37012	95.08172			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	87.65381	98.86706	87.03389			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	99.98428	100.66418	99.20838			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	84.04609	101.16928	83.47921			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	82.93293	101.07247	82.38142			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	15.52819	100.91059	15.41469			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	11.98842	110.02135	11.90305			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	95.30026	100.00000	94.55959			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	94.63241	100.30600	93.93979			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	42.71865	100.55190	42.40742			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS97	On 14/11/2013	Spot Bond	100.62855	63.51123	100.62855	63.04819			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	6.39856	101.17076	6.35065			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	6.59538	101.20716	6.54598			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	7.62286	103.42947	7.57038			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	2.20744	100.80622	2.19096			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	2.20505	100.83814	2.18859			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.54880	100.90574	2.53160			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	2.61877	100.00000	2.60123			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.01808	101.28535	6.96547			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	2.20077	100.89554	2.18433			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	7.92028	101.45249	7.86082			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	2.19290	101.00134	2.17650			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	11.61594	102.14068	11.52822			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	2.16031	101.44362	2.14409			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	11.56451	101.20953	11.47789			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.80726	101.06155	5.76381			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.25086	101.14347	6.20406				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.28396	105.45079	6.23514				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.13592	101.30716	7.08242				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	7.52837	101.37985	7.47190				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	11.65458	102.14790	11.56656				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	11.30119	101.15653	11.21657				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	14.29520	101.18212	14.18814				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	11.51912	101.20040	11.43285				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	6.39785	101.18212	6.34994				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	6.49626	101.20040	6.44760				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	6.54545	101.20953	6.49642				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	11.37385	101.17116	11.28868				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	11.51912	101.20040	11.43285				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.01799	101.30089	11.92790				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.03690	101.30089	6.98414				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.01799	101.30089	11.92790				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	12.74216	101.44699	12.64651				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C2	On 18/07/2039	Spot Bond	101.48350	8.01716	101.48350	7.95696			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	12.69695	101.43786	12.60165			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	16.29271	102.16719	16.16964			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	11.90355	102.21271	11.81360			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	16.42673	102.19450	16.30262			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	57.22545	99.87885	56.80185		1,198,546,200,000.00	12,000,000	2,000,000.00	
TL15	On 29/04/2015	Spot Bond	111.48563	25.05607	111.48563	24.87376			0.00	0	2,500,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	11.78908	102.36770	11.72116			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	11.08622	111.51511	11.00509		3,568,483,520,000.00	32,000,000	995,700,000.00	
TN20	On 17/09/2020	Spot Bond	120.69176	12.15177	120.69176	12.05704		48,276,704,000.00	400,000	277,700,000.00	
TN23	On 06/11/2023	Spot Bond	122.92168	10.74682	122.92168	10.66181		1,106,295,120,000.00	9,000,000	94,000,000.00	
TN25	On 19/08/2025	Spot Bond	112.54971	12.29568	112.54971	12.20650			0.00	0	152,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	9.87951	105.64973	9.81031			0.00	0	19,300,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	7.42653	100.66243	7.37237			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.60092	100.67816	7.54548			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.82175	100.69808	7.76469			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.84499	100.70018	7.78776			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	8.93641	100.79857	8.87116			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ6	On 15/04/2022	Spot Bond	101.00182	15.18907	101.00182	15.07796			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	19.09046	101.21676	18.94746			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	8.60052	101.26720	8.53606			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.49881	101.29746	7.44260			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.73266	10.00000	99.65259			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.73931	9.75000	99.66123			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.74511	100.00000	9.66991			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	95.05208	100.00000	94.31525			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	91.70854	100.00000	91.02244			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	66.60483	100.00000	66.22645			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	89.14168	98.80121	88.50103			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	78.52270	97.87620	78.02980			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	69.95944	99.82860	69.56015			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	99.36331	95.57682	99.36331	94.83656			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	74.32126	97.76060	73.88006			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	12.84493	120.75743	12.74476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR041	On 19/04/2014	Spot Bond	101.23503	37.11157	101.23503	44.45608			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	12.21799	101.32511	13.37221			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	20.72802	101.70719	20.57208			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	14.23810	110.55481	14.13463			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	65.52690	100.00000	65.05183			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	65.79031	100.00000	65.31333			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	65.87811	100.00000	65.40050			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	22.42557	100.80302	22.26182			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	13.88394	100.83292	13.78254			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	10.32285	100.83423	10.24746			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	95.71061	100.00000	95.00338			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	95.23004	100.36906	94.52404			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	11.32000	128.75000	11.24328			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	15.45446	121.77342	15.33313			0.00	0	94,700,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	8.27431	243.55465	8.16252			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	21.53159	107.94222	21.37810			0.00	0	14,225,385.00
WSP2	On 28/05/2017	Spot Bond	110.97172	11.22517	110.97172	11.14334			0.00	0	81,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	9.40135	113.15781	9.33173			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP4	On 28/05/2020	Spot Bond	112.59168	9.26226	112.59168	9.19395				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	9.09431	113.82178	9.02665				0.00	0	29,460,000.00
Z006	On 31/08/2013	Spot Bond	96.69614	62.05237	96.69614	61.64806				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	51.22720	95.45272	50.89877				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	16.93834	87.68655	16.83658				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	40.02174	93.89641	39.76862				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	33.33990	92.71091	33.13010				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	13.93521	86.49267	13.85290				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	24.89846	90.84932	24.74440				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	16.90792	87.67412	16.80636				0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.07943	67.16812	2.06948				0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.18452	100.00000	8.13802				0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03296	100.00000	0.03277				0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.18452	100.00000	8.13802				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	21.92971	100.00000	21.80513				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	22.43519	100.00000	22.30774				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	21.03239	100.00000	20.91291				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA010		On 22/04/2015	Spot Bond	100.00000	21.03239	100.00000	20.91291		0.00	0	0.00
ZA011		On 20/05/2015	Spot Bond	100.00000	19.94325	100.00000	19.82996		0.00	0	0.00
ZA012		On 20/05/2015	Spot Bond	100.00000	19.94325	100.00000	19.82996		0.00	0	0.00
ZA013		On 18/06/2015	Spot Bond	100.00000	18.87463	100.00000	18.76741		0.00	0	0.00
ZA014		On 18/06/2015	Spot Bond	100.00000	18.87463	100.00000	18.76741		0.00	0	0.00
ZA015		On 20/07/2015	Spot Bond	100.00000	17.76180	100.00000	17.66089		0.00	0	0.00
ZA016		On 20/07/2015	Spot Bond	100.00000	17.76180	100.00000	17.66089		0.00	0	0.00
ZA017		On 20/08/2015	Spot Bond	100.00000	16.74634	100.00000	16.65121		0.00	0	0.00
ZA018		On 20/08/2015	Spot Bond	100.00000	16.74634	100.00000	16.65121		0.00	0	0.00
ZA019		On 21/09/2015	Spot Bond	100.00000	15.75899	100.00000	15.66946		0.00	0	0.00
ZA020		On 21/09/2015	Spot Bond	100.00000	15.75899	100.00000	15.66946		0.00	0	0.00
ZA021		On 20/10/2015	Spot Bond	100.00000	14.91457	100.00000	14.82984		0.00	0	0.00
ZA022		On 18/11/2015	Spot Bond	100.00000	14.11541	100.00000	14.03522		0.00	0	0.00
ZA023		On 20/04/2016	Spot Bond	100.00000	10.55621	100.00000	10.49624		0.00	0	0.00
ZA024		On 20/05/2016	Spot Bond	100.00000	9.97163	100.00000	9.91498		0.00	0	0.00
ZA025		On 21/06/2016	Spot Bond	100.00000	9.38370	100.00000	9.33040		0.00	0	0.00
ZA026		On 21/06/2016	Spot Bond	100.00000	9.38370	100.00000	9.33040		0.00	0	0.00
ZA027		On 20/07/2016	Spot Bond	100.00000	8.88090	100.00000	8.83045		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA028	On 19/08/2016	Spot Bond	100.00000	8.38909	100.00000	8.34143			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.89447	100.00000	7.84962			0.00	0	0.00
Total for j-Bonds :									,081,352,400,453,190.00	,033,816,133	95 254 350 499.00
Grand Total:									1,353,059,104,210.00	133,873,819	95 255 747 886.00