



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 21/01/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
<b>Derivatives</b>													
\$ / R	On 18/03/2013	Foreign Exchange Future	8.93600	8.93600	8.94190	8.94190		12.44	60,443,104.00	6,764	309,989.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	648.14550	0.64815	652.09670	0.65210	648.146	12.50	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	12.14550	0.01215	10.19670	0.01020	12.145	12.50	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	555.08950	0.55509	558.65780	0.55866	555.089	12.20	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	19.08950	0.01909	16.75780	0.01676	19.090	12.20	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	385.99480	0.38599	390.79840	0.39080	385.995	12.18	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	49.99480	0.04999	48.89840	0.04890	49.995	12.18	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	348.27580	0.34828	353.24590	0.35325	348.276	12.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	62.27580	0.06228	61.34590	0.06135	62.276	12.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	840.65400	0.84065	845.38230	0.84538	840.654	13.10	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	4.65400	0.00465	3.48230	0.00348	4.654	13.10	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	279.01530	0.27902	284.44070	0.28444	279.015	12.31	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	93.01530	0.09302	92.54070	0.09254	93.015	12.31	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	247.68250	0.24768	253.37110	0.25337	247.683	12.35	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	111.68250	0.11168	111.47110	0.11147	111.683	12.35	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	466.90600	0.46691	471.53600	0.47154	466.906	12.10	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	30.90600	0.03091	29.63600	0.02964	30.906	12.10	0.00	0	3,376.00

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	8.90	Call	191.90100		0.19190	200.33670	0.20034	191.901	12.44	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	155.90100		0.15590	158.43670	0.15844	155.901	12.44	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	150.67190		0.15067	158.63010	0.15863	150.672	12.91	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	214.67190		0.21467	216.73010	0.21673	214.672	12.91	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	312.57670		0.31258	317.75690	0.31776	312.577	12.27	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	76.57670		0.07658	75.85690	0.07586	76.577	12.27	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	81.07080		0.08107	87.26100	0.08726	81.071	14.09	40,535.40	500	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	395.07080		0.39507	395.36100	0.39536	395.071	14.09	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	71.59740		0.07160	77.40870	0.07741	71.597	14.32	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	435.59740		0.43560	435.50870	0.43551	435.597	14.32	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	218.63480		0.21863	224.59440	0.22459	218.635	12.40	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	132.63480		0.13263	132.69440	0.13269	132.635	12.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	63.25980		0.06326	69.09680	0.06910	63.260	14.56	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	477.25980		0.47726	477.19680	0.47720	477.260	14.56	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	55.11500		0.05511	60.39540	0.06040	55.115	14.89	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	529.11500		0.52911	528.49540	0.52850	529.115	14.89	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	117.74950		0.11775	125.06100	0.12506	117.750	13.38	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	281.74950		0.28175	283.16100	0.28316	281.750	13.38	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	45.03790		0.04504	49.55060	0.04955	45.038	15.40	67,556.85	1,500	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	609.03790		0.60904	607.65060	0.60765	609.038	15.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	40.36710		0.04037	44.49200	0.04449	40.367	15.69	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	654.36710		0.65437	652.59200	0.65259	654.367	15.69	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	68.13400		0.06813	73.96050	0.07396	68.134	14.41	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	452.13400		0.45213	452.06050	0.45206	452.134	14.41	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	16.21420		0.01621	17.77520	0.01778	16.214	18.14	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,080.21420		1.08021	1,075.87520	1.07588	1,080.214	18.14	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	11.26940		0.01127	12.25200	0.01225	11.269	19.18	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,275.26940		1.27527	1,270.35200	1.27035	1,275.269	19.18	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 18/03/2013	Foreign Exchange Future	9.45	Call	50.34760	0.05035	55.27500	0.05527	50.348	15.12	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	564.34760	0.56435	563.37500	0.56337	564.348	15.12	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	3.90150	0.00390	3.77130	0.00377	3.901	22.27	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,917.90150	1.91790	1,911.87130	1.91187	1,917.901	22.27	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	2.94930	0.00295	2.78700	0.00279	2.949	22.76	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,066.94930	2.06695	2,060.88700	2.06089	2,066.949	22.76	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	36.25320	0.03625	40.02050	0.04002	36.253	15.97	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	700.25320	0.70025	698.12050	0.69812	700.253	15.97	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	988.33590	0.98834	993.35450	0.99335	988.336	13.69	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	2.33590	0.00234	1.45450	0.00145	2.336	13.69	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	938.81030	0.93881	943.85790	0.94386	938.810	13.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	2.81030	0.00281	1.95790	0.00196	2.810	13.40	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	6.43820	0.00644	6.85110	0.00685	6.438	21.00	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,620.43820	1.62044	1,614.95110	1.61495	1,620.438	21.00	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,037.94490	1.03794	1,043.10650	1.04311	1,037.945	13.98	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	1.94490	0.00194	1.20650	0.00121	1.945	13.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.04150	9.04150	9.05010	9.05010		13.91	2,902,321.50	321	60,818.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	455.15480	0.45515	466.36120	0.46636	455.155	13.15	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	173.65480	0.17365	176.26120	0.17626	173.655	13.15	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	332.52100	0.33252	345.05480	0.34505	332.521	13.78	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	291.02100	0.29102	294.95480	0.29495	291.021	13.78	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	227.25550	0.22726	240.13740	0.24014	227.255	14.85	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	485.75550	0.48576	490.03740	0.49004	485.756	14.85	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	200.98000	0.20098	213.40110	0.21340	200.980	15.22	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	559.48000	0.55948	563.30110	0.56330	559.480	15.22	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	141.44940	0.14145	152.44350	0.15244	141.449	16.38	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	799.94940	0.79995	802.34350	0.80234	799.949	16.38	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	119.94240	0.11994	130.07150	0.13007	119.942	16.96	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	928.44240	0.92844	929.97150	0.92997	928.442	16.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	466.86120	0.46686	478.03560	0.47804	466.861	13.10	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	165.36120	0.16536	167.93560	0.16794	165.361	13.10	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	460.97870	0.46098	472.16950	0.47217	460.979	13.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	169.47870	0.16948	172.06950	0.17207	169.479	13.12	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	102.37420	0.10237	111.43960	0.11144	102.374	17.54	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	1,060.87420	1.06087	1,061.33960	1.06134	1,060.874	17.54	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	630.98380	0.63098	636.22450	0.63622	630.984	12.80	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	89.48380	0.08948	86.12450	0.08612	89.484	12.80	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.15360	9.15360	9.16230	9.16230		14.60	0.00	0	23,306.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	280.90150	0.28090	294.73810	0.29474	280.902	16.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	777.30150	0.77730	782.43810	0.78244	777.301	16.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	278.61920	0.27862	292.42010	0.29242	278.619	16.21	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	785.01920	0.78502	790.12010	0.79012	785.019	16.21	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	230.37170	0.23037	243.29410	0.24329	230.372	16.99	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	976.77170	0.97677	980.99410	0.98099	976.772	16.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	183.93820	0.18394	195.16860	0.19517	183.938	17.93	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,230.33820	1.23034	1,232.86860	1.23287	1,230.338	17.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	283.20750	0.28321	297.07690	0.29708	283.208	16.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	769.60750	0.76961	774.77690	0.77478	769.608	16.15	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	622.03120	0.62203	635.66570	0.63567	622.031	13.44	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	218.43120	0.21843	223.36570	0.22337	218.431	13.44	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	362.14460	0.36214	376.63970	0.37664	362.145	15.23	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	558.54460	0.55854	564.33970	0.56434	558.545	15.23	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	346.79110	0.34679	361.17170	0.36117	346.791	15.39	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	593.19110	0.59319	598.87170	0.59887	593.191	15.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.25840	9.25840	9.26740	9.26740		15.18	0.00	0	6,102.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	647.49500	0.64749	661.26680	0.66127	647.495	14.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	366.99500		0.36700	371.76680	0.37177	366.995	14.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	637.27020		0.63727	651.06550	0.65107	637.270	14.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	378.87020		0.37887	383.66550	0.38367	378.870	14.46	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	394.24640		0.39425	407.25820	0.40726	394.246	16.39	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	825.84640		0.82585	829.85820	0.82986	825.846	16.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	275.16280		0.27516	286.30890	0.28631	275.163	18.01	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,286.76280		1.28676	1,288.90890	1.28891	1,286.763	18.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	671.29970		0.67130	685.01520	0.68502	671.300	14.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	340.79970		0.34080	345.51520	0.34552	340.800	14.26	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	766.72030		0.76672	777.24750	0.77725	766.720	13.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	258.32030		0.25832	259.84750	0.25985	258.320	13.84	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	684.99430		0.68499	698.66900	0.69867	684.994	14.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	326.59430		0.32659	331.26900	0.33127	326.594	14.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	624.61420		0.62461	638.43390	0.63843	624.614	14.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	394.11420		0.39411	398.93390	0.39893	394.114	14.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,335.41410		1.33541	1,340.02350	1.34002	1,335.414	13.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	77.01410		0.07701	72.62350	0.07262	77.014	13.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.44780		9.44780	9.45670	9.45670		15.41	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,229.59330		1.22959	1,243.00600	1.24301	1,229.593	14.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	331.79330		0.33179	336.30600	0.33631	331.793	14.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	746.36950		0.74637	765.84010	0.76584	746.369	15.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	898.56950		0.89857	909.14010	0.90914	898.569	15.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,634.95420		1.63495	1,642.54770	1.64255	1,634.954	14.25	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	187.15420		0.18715	185.84770	0.18585	187.154	14.25	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,296.30140		1.29630	1,306.52920	1.30653	1,296.301	13.99	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	298.50140		0.29850	299.82920	0.29983	298.501	13.99	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,261.05380		1.26105	1,274.45550	1.27446	1,261.054	13.96	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	313.25380		0.31325	317.75550	0.31776	313.254	13.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2015	Foreign Exchange Future			10.15620		10.15620	10.16170	10.16170		17.26		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,581.01700		1.58102	1,609.83440	1.60983	1,581.017	15.29		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	574.81700		0.57482	598.13440	0.59813	574.817	15.29		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,557.44600		1.55745	1,586.13680	1.58614	1,557.446	15.40		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	601.24600		0.60125	624.43680	0.62444	601.246	15.40		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,534.43900		1.53444	1,562.96250	1.56296	1,534.439	15.51		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	628.23900		0.62824	651.26250	0.65126	628.239	15.51		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.93600		8.93600	8.94190	8.94190		12.44		17,872.00	2	1,315.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	31,954.89150		0.31955	32,468.36980	0.32468	31,954.891	12.26		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	7,354.89150		0.07355	7,278.36980	0.07278	7,354.892	12.26		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	28,555.18380		0.28555	29,092.60590	0.29093	28,555.184	12.30		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	8,955.18380		0.08955	8,902.60590	0.08903	8,955.184	12.30		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	27,901.52920		0.27902	28,444.06800	0.28444	27,901.529	12.31		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	9,301.52920		0.09302	9,254.06800	0.09254	9,301.529	12.31		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	27,256.79350		0.27257	27,804.53220	0.27805	27,256.794	12.32		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	9,656.79350		0.09657	9,614.53220	0.09615	9,656.793	12.32		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	14,346.35440		0.14346	15,130.48000	0.15130	14,346.354	13.00		0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	22,746.35440		0.22746	22,940.48000	0.22940	22,746.354	13.00		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.04150		9.04150	9.05010	9.05010		13.91		0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	46,097.86770		0.46098	47,216.94770	0.47217	46,097.868	13.12		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	16,947.86770		0.16948	17,206.94770	0.17207	16,947.868	13.12		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	45,515.48070		0.45515	46,636.11520	0.46636	45,515.481	13.15		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	17,365.48070		0.17365	17,626.11520	0.17626	17,365.481	13.15		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	46,686.11800		0.46686	47,803.56270	0.47804	46,686.118	13.10		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	16,536.11800		0.16536	16,793.56270	0.16794	16,536.118	13.10		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.15360		9.15360	9.16230	9.16230		14.60		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	54,258.61670		0.54259	55,656.51630	0.55657	54,258.617	13.87		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	28,898.61670		0.28899	29,426.51630	0.29427	28,898.617	13.87		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	53,765.18020		0.53765	55,164.85370	0.55165	53,765.180	13.90		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	29,405.18020		0.29405	29,934.85370	0.29935	29,405.180	13.90		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	54,756.21170		0.54756	56,152.54350	0.56153	54,756.212	13.84		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	28,396.21170		0.28396	28,922.54350	0.28923	28,396.212	13.84		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.17610		14.17610	14.21770			11.35		42,528.30	3	8,605.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	859.33070		0.85933	898.35660	0.89836	859.331	11.25		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	23.23070		0.02323	20.65660	0.02066	23.231	11.25		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	849.91150		0.84991	888.84850	0.88885	849.911	11.21		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	23.81150		0.02381	21.14850	0.02115	23.812	11.21		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	840.50730		0.84051	879.35270	0.87935	840.507	11.18		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	24.40730		0.02441	21.65270	0.02165	24.407	11.18		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	405.16380		0.40516	442.30730	0.44231	405.164	11.06		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	129.06380		0.12906	124.60730	0.12461	129.064	11.06		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	168.29760		0.16830	196.72520	0.19673	168.298	11.89		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	392.19760		0.39220	379.02520	0.37903	392.198	11.89		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	684.92000		0.68492	726.90300	0.72690	684.920	10.70		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	38.82000		0.03882	39.20300	0.03920	38.820	10.70		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	547.03500		0.54703	587.48690	0.58749	547.035	10.86		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	70.93500		0.07093	69.78690	0.06979	70.935	10.86		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.33790		14.33790	14.38420			12.24		0.00	0	3,821.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	721.10730		0.72111	758.69860	0.75870	721.107	11.44		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	193.20730		0.19321	184.49860	0.18450	193.207	11.44		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	437.99710		0.43800	467.89140	0.46789	437.997	12.22		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	440.09710		0.44010	423.69140	0.42369	440.097	12.22		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	329.89350		0.32989	355.21460	0.35521	329.893	12.93		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	641.99350		0.64199	621.01460	0.62101	641.993	12.93		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	288.21180		0.28821	311.33680	0.31134	288.212	13.28		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	750.31180		0.75031	727.13680	0.72714	750.312	13.28		0.00	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	13.80	Call	727.53790		0.72754	765.31270	0.76531	727.538	11.43	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	189.63790		0.18964	181.11270	0.18111	189.638	11.43	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	734.01260		0.73401	771.96610	0.77197	734.013	11.41	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	186.11260		0.18611	177.76610	0.17777	186.113	11.41	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	184.87450		0.18487	201.94870	0.20195	184.875	14.38	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,146.97450		1.14697	1,117.74870	1.11775	1,146.974	14.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	414.29800		0.41430	443.53150	0.44353	414.298	12.35	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	476.39800		0.47640	459.33150	0.45933	476.398	12.35	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,347.40620		2.34741	2,392.71740	2.39272	2,347.406	14.08	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	9.50620		0.00951	8.51740	0.00852	9.506	14.08	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,372.34790		1.37235	1,417.17560	1.41718	1,372.348	11.10	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	34.44790		0.03445	32.97560	0.03298	34.448	11.10	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.50920		14.50920	14.55640	14.55640		12.35	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	492.59740		0.49260	507.84830	0.50785	492.597	12.85	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	733.39740		0.73340	701.44830	0.70145	733.397	12.85	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	489.37720		0.48938	504.53960	0.50454	489.377	12.87	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	740.17720		0.74018	708.13960	0.70814	740.177	12.87	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	495.83710		0.49584	511.17730	0.51118	495.837	12.83	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	726.63710		0.72664	694.77730	0.69478	726.637	12.83	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.66920		14.66920	14.71770	14.71770		13.00	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	638.24440		0.63824	662.98520	0.66299	638.244	13.43	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	869.04440		0.86904	845.28520	0.84529	869.044	13.43	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	634.94910		0.63495	659.60750	0.65961	634.949	13.45	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	875.74910		0.87575	851.90750	0.85191	875.749	13.45	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	641.55980		0.64156	666.38350	0.66638	641.560	13.41	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	862.35980		0.86236	838.68350	0.83868	862.360	13.41	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09970		0.09970	0.09950	0.09950		16.48	0.00	0	24,086.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	987.78900		0.00988	969.11710	0.00969	987.789	17.18	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 18/03/2013	Foreign Exchange Future	0.09	Put	17.78900	0.00018	19.11710	0.00019	17.789	17.18	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	242.32340	0.00242	241.27230	0.00241	242.323	16.48	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	272.32340	0.00272	291.27230	0.00291	272.323	16.48	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	32.07330	0.00032	35.26810	0.00035	32.073	18.73	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,062.07330	0.01062	1,085.26810	0.01085	1,062.073	18.73	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10090	0.10090	0.10070	0.10070		16.51	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,158.69310	0.01159	1,138.49670	0.01138	1,158.693	16.61	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	68.69310	0.00069	68.49670	0.00068	68.693	16.61	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	461.82930	0.00462	457.28120	0.00457	461.829	16.51	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	371.82930	0.00372	387.28120	0.00387	371.829	16.51	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	161.24420	0.00161	165.00400	0.00165	161.244	18.45	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,071.24420	0.01071	1,095.00400	0.01095	1,071.244	18.45	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.90030	11.90030	11.91210	11.91210		12.05	5,950,150.00	500	32,650.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	911.78150	0.91178	921.66600	0.92167	911.781	12.22	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	11.48150	0.01148	9.56600	0.00957	11.482	12.22	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	902.11300	0.90211	911.93800	0.91194	902.113	12.18	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	11.81300	0.01181	9.83800	0.00984	11.813	12.18	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	48.61370	0.04861	52.45490	0.05245	48.614	14.23	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	788.31370	0.78831	780.35490	0.78035	788.314	14.23	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	940.84320	0.94084	950.89730	0.95090	940.843	12.35	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	10.54320	0.01054	8.79730	0.00880	10.543	12.35	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	921.45960	0.92146	931.40190	0.93140	921.460	12.26	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	11.15960	0.01116	9.30190	0.00930	11.160	12.26	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.04830	12.04830	12.06340	12.06340		13.06	0.00	0	31,825.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	888.26340	0.88826	903.34510	0.90335	888.263	11.75	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	79.96340	0.07996	79.94510	0.07995	79.963	11.75	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	880.23650	0.88024	895.31990	0.89532	880.236	11.76	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	81.93650	0.08194	81.91990	0.08192	81.936	11.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	872.24690		0.87225	887.32980	0.88733	872.247	11.76	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	83.94690		0.08395	83.92980	0.08393	83.947	11.76	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.20550	12.20550	12.22060	12.22060			13.70	0.00	0	14,220.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	483.68410		0.48368	497.56100	0.49756	483.684	13.99	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	628.18410		0.62818	626.96100	0.62696	628.184	13.99	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	632.98560		0.63299	649.12860	0.64913	632.986	13.30	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	417.48560		0.41749	418.52860	0.41853	417.486	13.30	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	628.28510		0.62829	644.37190	0.64437	628.285	13.32	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	422.78510		0.42279	423.77190	0.42377	422.785	13.32	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	334.38080		0.33438	345.08720	0.34509	334.381	14.94	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	978.88080		0.97888	974.48720	0.97449	978.881	14.94	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	623.62150		0.62362	639.64410	0.63964	623.622	13.34	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	428.12150		0.42812	429.04410	0.42904	428.122	13.34	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	521.21990		0.52122	535.76160	0.53576	521.220	13.80	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	565.71990		0.56572	565.16160	0.56516	565.720	13.80	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.35260	12.35260	12.36780	12.36780			14.15	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,312.19910		1.31220	1,324.49620	1.32450	1,312.199	12.54	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	159.59910		0.15960	156.69620	0.15670	159.599	12.54	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,138.61510		1.13862	1,150.00000	1.15000	1,138.615	12.78	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	229.01510		0.22902	225.20000	0.22520	229.015	12.78	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,104.94250		1.10494	1,116.12970	1.11613	1,104.943	12.83	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	245.34250		0.24534	241.32970	0.24133	245.343	12.83	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,071.98020		1.07198	1,082.96700	1.08297	1,071.980	12.88	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	262.38020		0.26238	258.16700	0.25817	262.380	12.88	0.00	0	0.00
2025	On 07/02/2013	Bond Future			113.78740	113.78740	113.77765	113.77765				0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	2,797.40000		2.79740	2,787.65000	2.78765	2,797.400		0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Call	2,787.40000		2.78740	2,777.65000	2.77765	2,787.400		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2025	On 07/02/2013	Bond Future	111.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Call	2,777.40000		2.77740	2,767.65000	2.76765	2,777.400		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future			113.94446		113.94446	113.93275	113.93275			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	7,954.46000		7.95446	7,942.75000	7.94275	7,954.460		0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Call	7,944.46000		7.94446	7,932.75000	7.93275	7,944.460		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Call	7,934.46000		7.93446	7,922.75000	7.92275	7,934.460		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future			120.55507		120.55507	120.54216	120.54216			0.00	0	122.00
2050	On 07/02/2013	Bond Future	112.99	Call	7,565.07000		7.56507	7,552.16000	7.55216	7,565.070		0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Call	7,555.07000		7.55507	7,542.16000	7.54216	7,555.070		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Call	7,545.07000		7.54507	7,532.16000	7.53216	7,545.070		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			490.15500		490.15500	490.06900	490.06900			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			496.33300		496.33300	496.24600	496.24600			0.00	0	0.00
ALBI	On 07/02/2013	Index Future			437.30200		437.30200	437.34200	437.34200			0.00	0	1,064.00
ALBI	On 02/05/2013	Index Future			442.81400		442.81400	442.85500	442.85500			0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.35800		9.35800	9.34420	9.34420		8.82	4,679,000.00	500	13,960.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	850.66640		0.85067	837.27760	0.83728	850.666	11.58	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	2.66640		0.00267	3.07760	0.00308	2.666	11.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	1,040.62860		1.04063	1,027.23600	1.02724	1,040.629	12.59	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	1.22860		0.00123	1.63600	0.00164	1.229	12.59	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	990.98980		0.99099	977.58450	0.97758	990.990	12.42	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	1.58980		0.00159	1.98450	0.00198	1.590	12.42	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	941.38070		0.94138	927.90970	0.92791	941.381	12.19	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	1.98070		0.00198	2.30970	0.00231	1.981	12.19	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.40910		9.40910	9.39600	9.39600			0.00	0	10,086.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	659.10000		0.65910	646.00000	0.64600	659.100		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	649.10000		0.64910	636.00000	0.63600	649.100		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	669.10000		0.66910	656.00000	0.65600	669.100		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 16/09/2013	Foreign Exchange Future			9.46360		9.46360	9.45040	9.45040		10.81	0.00	0	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	658.31000		0.65831	657.84040	0.65784	658.310	10.31	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	104.71000		0.10471	117.44040	0.11744	104.710	10.31	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	673.57370		0.67357	673.08020	0.67308	673.574	10.31	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	99.97370		0.09997	112.68020	0.11268	99.974	10.31	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	665.92250		0.66592	665.44010	0.66544	665.923	10.31	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	102.32250		0.10232	115.04010	0.11504	102.323	10.31	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.51450		9.51450	9.50140	9.50140		11.29	0.00	0	400.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	420.78460		0.42078	433.20850	0.43321	420.785	11.27	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	386.28460		0.38628	411.80850	0.41181	386.285	11.27	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	429.84740		0.42985	441.43750	0.44144	429.847	11.24	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	375.34740		0.37535	400.03750	0.40004	375.347	11.24	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	425.29580		0.42530	437.30350	0.43730	425.296	11.26	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	380.79580		0.38080	405.90350	0.40590	380.796	11.26	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.86870		9.86870	9.84510	9.84510		13.44	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
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,692.21770		2.69222	2,670.21020	2.67021	2,692.218	13.20	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	73.51770		0.07352	75.11020	0.07511	73.518	13.20	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,646.91340		2.64691	2,624.98870	2.62499	2,646.913	13.17	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	78.21340		0.07821	79.88870	0.07989	78.213	13.17	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,601.84060		2.60184	2,580.00170	2.58000	2,601.841	13.14	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	83.14060		0.08314	84.90170	0.08490	83.141	13.14	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.99340		8.99340	8.99080	8.99080		12.24	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	384.91110		0.38491	386.58420	0.38658	384.911	12.20	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	51.51110		0.05151	55.78420	0.05578	51.511	12.20	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	400.59980		0.40060	402.10530	0.40211	400.600	12.20	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	47.19980		0.04720	51.30530	0.05131	47.200	12.20	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	392.71990		0.39272	394.30960	0.39431	392.720	12.20	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	49.31990		0.04932	53.50960	0.05351	49.320	12.20	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.08060		9.08060	9.08070	9.08070		13.11	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	356.82490		0.35682	352.59100	0.35259	356.825	12.95	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	236.22490		0.23622	231.89100	0.23189	236.225	12.95	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	367.41780		0.36742	363.20840	0.36321	367.418	12.93	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	226.81780		0.22682	222.50840	0.22251	226.818	12.93	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	362.09340		0.36209	357.87020	0.35787	362.093	12.94	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	231.49340		0.23149	227.17020	0.22717	231.493	12.94	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.11570		0.11570	0.12100	0.12100			0.00	0	4,500.00
CF CANDO CACH	On 24/01/2013	Can-Do Future			20,000.00000		20,000.00000	20,000.00000	20,000.00000			0.00	0	0.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.06170		0.06170	0.06570	0.06570			0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.11980		0.11980	0.15560	0.15560			0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.25320		0.25320	0.25220	0.25220			0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACQ	On	18/03/2013			Can-Do Future	0.05920	0.05920	0.06130	0.06130				0.00	0	67,300.00
CF CANDO CACR	On	18/03/2013			Can-Do Future	0.04930	0.04930	0.05030	0.05030				0.00	0	70,400.00
CHF / R	On	18/03/2013			Foreign Exchange Future	9.58640	9.58640	9.60750	9.60750		12.15		0.00	0	50.00
CHF / R	On	18/03/2013	9.14	Call	Foreign Exchange Future	477.92890	0.47793	496.56250	0.49656	477.929	11.52		0.00	0	0.00
CHF / R	On	18/03/2013	9.14	Put	Foreign Exchange Future	31.52890	0.03153	29.06250	0.02906	31.529	11.52		0.00	0	0.00
CHF / R	On	18/03/2013	9.15	Call	Foreign Exchange Future	469.58080	0.46958	488.08820	0.48809	469.581	11.53		0.00	0	0.00
CHF / R	On	18/03/2013	9.15	Put	Foreign Exchange Future	33.18080	0.03318	30.58820	0.03059	33.181	11.53		0.00	0	0.00
CHF / R	On	18/03/2013	9.16	Call	Foreign Exchange Future	461.29790	0.46130	479.67500	0.47968	461.298	11.55		0.00	0	0.00
CHF / R	On	18/03/2013	9.16	Put	Foreign Exchange Future	34.89790	0.03490	32.17500	0.03217	34.898	11.55		0.00	0	0.00
CHF / R	On	14/06/2013			Foreign Exchange Future	9.71100	9.71100	9.73570	9.73570		13.26		0.00	0	50.00
CHF / R	On	14/06/2013	9.54	Call	Foreign Exchange Future	404.95400	0.40495	425.73410	0.42573	404.954	12.94		0.00	0	0.00
CHF / R	On	14/06/2013	9.54	Put	Foreign Exchange Future	233.95400	0.23395	230.03410	0.23003	233.954	12.94		0.00	0	0.00
CHF / R	On	14/06/2013	9.55	Call	Foreign Exchange Future	399.74530	0.39975	420.44300	0.42044	399.745	12.96		0.00	0	0.00
CHF / R	On	14/06/2013	9.55	Put	Foreign Exchange Future	238.74530	0.23875	234.74300	0.23474	238.745	12.96		0.00	0	0.00
CHF / R	On	14/06/2013	9.56	Call	Foreign Exchange Future	394.59030	0.39459	415.20470	0.41520	394.590	12.98		0.00	0	0.00
CHF / R	On	14/06/2013	9.56	Put	Foreign Exchange Future	243.59030	0.24359	239.50470	0.23950	243.590	12.98		0.00	0	0.00
DAEU	On	21/11/2013			Any day expiry	12.44780	12.44780	12.46310	12.46310		14.28		0.00	0	0.00
DAEU	On	21/11/2013	11.91	Call	Any day expiry	896.79350	0.89679	912.88470	0.91288	896.794	13.30		0.00	0	0.00
DAEU	On	21/11/2013	11.91	Put	Any day expiry	358.99350	0.35899	359.78470	0.35978	358.993	13.30		0.00	0	0.00
DAEU	On	21/11/2013	11.89	Call	Any day expiry	907.73470	0.90773	923.88300	0.92388	907.735	13.26		0.00	0	0.00
DAEU	On	21/11/2013	11.89	Put	Any day expiry	349.93470	0.34993	350.78300	0.35078	349.935	13.26		0.00	0	0.00
DAEU	On	21/11/2013	11.90	Call	Any day expiry	902.25070	0.90225	918.36860	0.91837	902.251	13.28		0.00	0	0.00
DAEU	On	21/11/2013	11.90	Put	Any day expiry	354.45070	0.35445	355.26860	0.35527	354.451	13.28		0.00	0	0.00
DANZ	On	21/01/2013			Any day expiry	7.41460	7.41460	7.40910	7.40910		11.89		0.00	0	0.00
DANZ	On	21/01/2013	7.14	Call	Any day expiry	274.60000	0.27460	269.15150	0.26915	274.600	11.89		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On 21/01/2013	Any day expiry	7.14	Put	0.00000		0.00000	0.05150	0.00005	0.000	11.89	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.15	Call	264.60000		0.26460	259.16520	0.25917	264.600	11.89	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.15	Put	0.00000		0.00000	0.06520	0.00007	0.000	11.89	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.16	Call	254.60000		0.25460	249.18270	0.24918	254.600	11.89	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.16	Put	0.00000		0.00000	0.08270	0.00008	0.000	11.89	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.18	Call	234.60000		0.23460	229.23340	0.22923	234.600	11.89	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.18	Put	0.00000		0.00000	0.13340	0.00013	0.000	11.89	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry			8.87230		8.87230	8.88040	8.88040		12.21	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.64	Call	233.61270		0.23361	243.40440	0.24340	233.613	15.33	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.64	Put	1.31270		0.00131	3.00440	0.00300	1.313	15.33	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.65	Call	223.83950		0.22384	233.84700	0.23385	223.840	15.18	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.65	Put	1.53950		0.00154	3.44700	0.00345	1.539	15.18	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.66	Call	214.10450		0.21410	224.34910	0.22435	214.105	15.03	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.66	Put	1.80450		0.00180	3.94910	0.00395	1.804	15.03	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.62	Call	253.25300		0.25325	262.67330	0.26267	253.253	15.62	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.62	Put	0.95300		0.00095	2.27330	0.00227	0.953	15.62	0.00	0	10,000.00
DAUS	On 25/01/2013	Any day expiry			8.87340		8.87340	8.88000	8.88000		12.21	0.00	0	0.00
DAUS	On 25/01/2013	Any day expiry	8.89	Call	39.42570		0.03943	0.00000	0.00000	39.426	12.74	0.00	0	0.00
DAUS	On 25/01/2013	Any day expiry	8.89	Put	56.02570		0.05603	0.00000	0.00000	56.026	12.74	0.00	0	0.00
DAUS	On 25/01/2013	Any day expiry	8.87	Call	47.94050		0.04794	0.00000	0.00000	47.941	12.47	0.00	0	0.00
DAUS	On 25/01/2013	Any day expiry	8.87	Put	44.54050		0.04454	0.00000	0.00000	44.541	12.47	0.00	0	0.00
DAUS	On 25/01/2013	Any day expiry	8.88	Call	43.51560		0.04352	0.00000	0.00000	43.516	12.61	0.00	0	0.00
DAUS	On 25/01/2013	Any day expiry	8.88	Put	50.11560		0.05012	0.00000	0.00000	50.116	12.61	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry			8.87700		8.87700	8.88510	8.88510		11.27	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.71	Call	174.78780		0.17479	189.63640	0.18964	174.788	11.42	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.71	Put	7.78780		0.00779	14.53640	0.01454	7.788	11.42	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.73	Call	157.35690		0.15736	172.77110	0.17277	157.357	11.40	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.73	Put	10.35690		0.01036	17.67110	0.01767	10.357	11.40	0.00	0	7,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
DAUS	On 28/01/2013	Any day expiry	8.69	Call	193.00980	0.19301	206.99000	0.20699	193.010	11.56	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.69	Put	6.00980	0.00601	11.89000	0.01189	6.010	11.56	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.70	Call	183.72680	0.18373	198.25620	0.19826	183.727	11.44	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.70	Put	6.72680	0.00673	13.15620	0.01316	6.727	11.44	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry			8.87820	8.87820	8.88630	8.88630		11.55	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	1,028.20320	1.02820	1,036.30380	1.03630	1,028.203	21.44	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	0.00320	0.00000	0.00380	0.00000	0.003	21.44	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	878.20530	0.87821	886.31050	0.88631	878.205	18.85	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	0.00530	0.00001	0.01050	0.00001	0.005	18.85	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	282.33830	0.28234	291.87120	0.29187	282.338	13.51	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	4.13830	0.00414	5.57120	0.00557	4.138	13.51	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	172.73280	0.17273	184.70640	0.18471	172.733	12.57	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	14.53280	0.01453	18.40640	0.01841	14.533	12.57	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	20.23360	0.02023	33.47760	0.03348	20.234	13.10	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	162.03360	0.16203	167.17760	0.16718	162.034	13.10	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	272.81670	0.27282	282.49770	0.28250	272.817	13.43	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	4.61670	0.00462	6.19770	0.00620	4.617	13.43	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	263.34650	0.26335	273.18610	0.27319	263.347	13.35	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	5.14650	0.00515	6.88610	0.00689	5.146	13.35	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry			8.89870	8.89870	8.90540	8.90540		12.32	0.00	20,000	20,000.00
DAUS	On 15/02/2013	Any day expiry	8.81	Call	163.96400	0.16396	171.73300	0.17173	163.964	12.35	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Put	75.26400	0.07526	76.33300	0.07633	75.264	12.35	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.85	Call	140.29410	0.14029	150.09120	0.15009	140.294	12.34	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	8.85	Put	91.59410	0.09159	94.69120	0.09469	91.594	12.34	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Call	123.98160	0.12398	0.00000	0.00000	123.982	12.33	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Put	105.28160	0.10528	0.00000	0.00000	105.282	12.33	0.00	30,000	30,000.00
DAUS	On 15/02/2013	Any day expiry	8.79	Call	176.60390	0.17660	183.96410	0.18396	176.604	12.36	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Put	67.90390	0.06790	68.56410	0.06856	67.904	12.36	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 15/02/2013	Any day expiry	8.80	Call	170.21750		0.17022	177.49490	0.17749	170.218	12.35	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Put	71.51750		0.07152	72.09490	0.07209	71.518	12.35	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.91190		8.91190	8.91780	8.91780		12.27	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	327.52430		0.32752	334.23550	0.33424	327.524	12.19	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	35.62430		0.03562	36.43550	0.03644	35.624	12.19	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	252.06620		0.25207	258.41810	0.25842	252.066	12.22	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	60.16620		0.06017	60.61810	0.06062	60.166	12.22	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	343.70150		0.34370	350.44770	0.35045	343.702	12.19	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	31.80150		0.03180	32.64770	0.03265	31.802	12.19	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	98.22370		0.09822	108.61450	0.10861	98.224	12.99	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	206.32370		0.20632	210.81450	0.21081	206.324	12.99	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	335.57090		0.33557	342.30140	0.34230	335.571	12.19	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	33.67090		0.03367	34.50140	0.03450	33.671	12.19	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,062.27190		1.06227	1,068.13230	1.06813	1,062.272	14.79	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	0.37190		0.00037	0.33230	0.00033	0.372	14.79	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	912.75300		0.91275	918.60510	0.91861	912.753	14.00	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	0.85300		0.00085	0.80510	0.00081	0.853	14.00	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.94560		8.94560	8.95160	8.95160		12.72	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	147.07980		0.14708	156.11610	0.15612	147.080	13.24	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	261.47980		0.26148	264.51610	0.26452	261.480	13.24	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	160.84790		0.16085	170.20800	0.17021	160.848	13.05	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	235.24790		0.23525	238.60800	0.23861	235.248	13.05	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	153.81540		0.15382	163.01750	0.16302	153.815	13.14	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	248.21540		0.24822	251.41750	0.25142	248.215	13.14	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	150.41200		0.15041	159.53200	0.15953	150.412	13.19	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	254.81200		0.25481	257.93200	0.25793	254.812	13.19	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	949.71120		0.94971	954.54680	0.95455	949.711	13.39	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	4.11120		0.00411	2.94680	0.00295	4.111	13.39	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry			8.98270		8.98270	8.99130	8.99130		13.29	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	219.18540		0.21919	232.14860	0.23215	219.185	13.46	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	276.48540		0.27649	280.84860	0.28085	276.485	13.46	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	215.51160		0.21551	228.41560	0.22842	215.512	13.50	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	282.81160		0.28281	287.11560	0.28712	282.812	13.50	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	211.89760		0.21190	224.74260	0.22474	211.898	13.54	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	289.19760		0.28920	293.44260	0.29344	289.198	13.54	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	993.15920		0.99316	999.43730	0.99944	993.159	13.33	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	10.45920		0.01046	8.13730	0.00814	10.459	13.33	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	226.72430		0.22672	239.79950	0.23980	226.724	13.37	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	264.02430		0.26402	268.49950	0.26850	264.024	13.37	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.08700		9.08700	9.09570	9.09570		14.20	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	317.48440		0.31748	331.91660	0.33192	317.484	14.59	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	440.48440		0.44048	446.21660	0.44622	440.484	14.59	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	175.46160		0.17546	187.90860	0.18791	175.462	16.70	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	888.46160		0.88846	892.20860	0.89221	888.462	16.70	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	324.30610		0.32431	338.77220	0.33877	324.306	14.52	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	427.30610		0.42731	433.07220	0.43307	427.306	14.52	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	320.87640		0.32088	335.32470	0.33532	320.876	14.55	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	433.87640		0.43388	439.62470	0.43962	433.876	14.55	0.00	0	1,400.00
DAUS	On 26/08/2013	Any day expiry			9.12860		9.12860	9.13730	9.13730		14.53	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	345.33190		0.34533	359.83160	0.35983	345.332	15.02	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	516.73190		0.51673	522.53160	0.52253	516.732	15.02	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	342.13560		0.34214	356.61390	0.35661	342.136	15.06	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	523.53560		0.52354	529.31390	0.52931	523.536	15.06	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	214.24310		0.21424	227.12670	0.22713	214.243	16.81	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	925.64310		0.92564	929.82670	0.92983	925.643	16.81	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	365.25280		0.36525	379.86640	0.37987	365.253	14.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.24	Put	476.65280		0.47665	482.56640	0.48257	476.653	14.83	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	348.56250		0.34856	363.08320	0.36308	348.563	14.99	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	509.96250		0.50996	515.78320	0.51578	509.963	14.99	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.16190		9.16190	9.17060	9.17060		14.62	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	385.72890		0.38573	400.36180	0.40036	385.729	15.11	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	533.82890		0.53383	539.76180	0.53976	533.829	15.11	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	242.71040		0.24271	255.81150	0.25581	242.710	16.91	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	960.81040		0.96081	965.21150	0.96521	960.810	16.91	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	395.81100		0.39581	410.49860	0.41050	395.811	15.02	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	513.91100		0.51391	519.89860	0.51990	513.911	15.02	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	392.41590		0.39242	407.08880	0.40709	392.416	15.05	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	520.51590		0.52052	526.48880	0.52649	520.516	15.05	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	389.05730		0.38906	403.70890	0.40371	389.057	15.08	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	527.15730		0.52716	533.10890	0.53311	527.157	15.08	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.32290		9.32290	9.33210	9.33210		15.46	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	699.60310		0.69960	242.10000	0.24210	699.603	14.93	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	466.70310		0.46670	0.00000	0.00000	466.703	14.93	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	695.24960		0.69525	232.10000	0.23210	695.250	14.96	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	472.34960		0.47235	0.00000	0.00000	472.350	14.96	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	690.92700		0.69093	222.10000	0.22210	690.927	14.98	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	478.02700		0.47803	0.00000	0.00000	478.027	14.98	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.33120		9.33120	9.34030	9.34030		15.48	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	718.55520		0.71856	250.30000	0.25030	718.555	14.95	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	477.35520		0.47736	0.00000	0.00000	477.355	14.95	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	714.20930		0.71421	240.30000	0.24030	714.209	14.98	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	483.00930		0.48301	0.00000	0.00000	483.009	14.98	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	709.89770		0.70990	230.30000	0.23030	709.898	15.00	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	488.69770		0.48870	0.00000	0.00000	488.698	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
EL28	On 07/02/2013	Bond Future			114.68979		114.68979	114.67733	114.67733				0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	1,679.79000		1.67979	1,667.33000	1.66733	1,679.790			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	1,699.79000		1.69979	1,687.33000	1.68733	1,699.790			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	1,689.79000		1.68979	1,677.33000	1.67733	1,689.790			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 07/02/2013	Bond Future			8.64295		92.18919	8.61874	92.40116				0.00	0	303.00
ES33	On 07/02/2013	Bond Future	8.54	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.54	Put	906.74000		0.90674	694.77000	0.69477	906.740			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Put	818.05000		0.81805	606.08000	0.60608	818.050			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Put	729.49000		0.72949	517.52000	0.51752	729.490			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
GOVI	On 07/02/2013	GOVI			437.27400		437.27400	437.31500	437.31500				0.00	0	335.00
GOVI	On 07/02/2013	GOVI	432.99	Call	42,840.00000		4.28400	43,250.00000	4.32500	42,840.000			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	42,740.00000		4.27400	43,150.00000	4.31500	42,740.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Call	42,640.00000		4.26400	43,050.00000	4.30500	42,640.000			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 02/05/2013	GOVI			442.78500		442.78500	442.82800	442.82800			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	97,950.00000		9.79500	98,380.00000	9.83800	97,950.000		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	97,850.00000		9.78500	98,280.00000	9.82800	97,850.000		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	97,750.00000		9.77500	98,180.00000	9.81800	97,750.000		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			200.71000		200.71000	200.77400	200.77400			0.00	0	608.00
IGOV	On 02/05/2013	Index Future			203.24000		203.24000	203.30500	203.30500			0.00	0	0.00
ILBI	On 07/02/2013	Index Future			543.78300		543.78300	544.54000	544.54000			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000			15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773			15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139			15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468			15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581			15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909			15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.05000		94.95000	5.06000	94.94000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.03000		94.97000	5.05000	94.95000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.01000		94.99000	5.01000	94.99000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.00000		95.00000	4.99000	95.01000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.98000		95.02000	4.97000	95.03000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			4.97000		95.03000	4.96000	95.04000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.96000		95.04000	4.96000	95.04000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.02000		94.98000	5.02000	94.98000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.12000		94.88000	5.10000	94.90000				0.00	0	1,500.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.24000		94.76000	5.22000	94.78000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.38000		94.62000	5.36000	94.64000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.56000		94.44000	5.51000	94.49000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.45290		7.45290	7.44700	7.44700		8.68		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	565.77440		0.56577	559.86520	0.55987	565.774	10.33		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	2.87440		0.00287	2.86520	0.00287	2.874	10.33		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	555.96250		0.55596	550.04480	0.55004	555.963	10.27		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	3.06250		0.00306	3.04480	0.00304	3.063	10.27		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	546.16310		0.54616	540.23590	0.54024	546.163	10.22		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	3.26310		0.00326	3.23590	0.00324	3.263	10.22		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.50110		7.50110	7.49760	7.49760		10.49		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	285.80240		0.28580	283.78650	0.28379	285.802	10.48		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	124.70240		0.12470	126.18650	0.12619	124.702	10.48		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	279.68990		0.27969	277.70850	0.27771	279.690	10.48		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	128.58990		0.12859	130.10850	0.13011	128.590	10.48		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	273.65890		0.27366	271.71020	0.27171	273.659	10.48		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	132.55890		0.13256	134.11020	0.13411	132.559	10.48		0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 07/02/2013	Bond Future			6.72582	110.91935	6.72136	110.95306			0.00	0	1,630.00
R023	On 07/02/2013	Bond Future	7.04	Call	2,340.62000	2.34062	2,374.33000	2.37433	2,340.620		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	2,414.04000	2.41404	2,447.75000	2.44775	2,414.040		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	2,487.39000	2.48739	2,521.10000	2.52110	2,487.390		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			6.77259	108.34293	6.76800	108.37689			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.05	Call	2,027.35000	2.02735	2,061.31000	2.06131	2,027.350		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	2,099.51000	2.09951	2,133.47000	2.13347	2,099.510		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,955.13000	1.95513	1,989.09000	1.98909	1,955.130		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.82417	109.76861	6.81941	109.80301			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	3,298.79000	3.29879	3,333.19000	3.33319	3,298.790		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	3,368.16000	3.36816	3,402.56000	3.40256	3,368.160		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	3,437.47000	3.43747	3,471.87000	3.47187	3,437.470		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			5.33148	125.06977	5.34182	125.04211		1.85	0.00	0	6,033.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,503.64000	2.50364	2,475.98000	2.47598	2,503.640	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	3,074.66000	3.07466	3,047.00000	3.04700	3,074.660	2.00	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	0.00000	0.00000	0.00000	0.00000	0.000	2.00	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,590.67000	3.59067	3,563.01000	3.56301	3,590.670	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	6.70	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.00	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,719.21000		3.71921	3,691.55000	3.69155	3,719.210	2.00	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.00	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,847.57000		3.84757	3,819.91000	3.81991	3,847.570	2.00	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.00	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.33707		119.77529	5.34866	119.74708		1.84	0.00	0	13,241.00
R157	On 02/05/2013	Bond Future	5.35	Call	481.36000		0.48136	473.89000	0.47389	481.360	1.85	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	449.89000		0.44989	470.63000	0.47063	449.890	1.85	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	494.09000		0.49409	486.39000	0.48639	494.090	1.85	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	438.29000		0.43829	458.80000	0.45880	438.290	1.85	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	468.82000		0.46882	461.59000	0.46159	468.820	1.85	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	461.69000		0.46169	482.67000	0.48267	461.690	1.85	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.34889		116.24693	5.36434	116.21770		1.60	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	952.41000		0.95241	937.85000	0.93785	952.410	1.64	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	459.66000		0.45966	474.33000	0.47433	459.660	1.64	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	928.77000		0.92877	914.46000	0.91446	928.770	1.64	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	473.66000		0.47366	488.58000	0.48858	473.660	1.64	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	940.55000		0.94055	926.12000	0.92612	940.550	1.64	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	466.62000		0.46662	481.42000	0.48142	466.620	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			7.24734		129.65208	7.23289	129.80103		11.45	0.00	0	60,947.00
R186	On 07/02/2013	Bond Future	7.00	Call	381.84000		0.38184	497.84000	0.49784	381.840	11.35	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	2,965.17000		2.96517	2,932.22000	2.93222	2,965.170	11.35	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,291.71000		1.29171	1,476.89000	1.47689	1,291.710	11.45	0.00	0	670.00



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	7.25	Put	1,264.31000		1.26431	1,300.54000	1.30054	1,264.310	11.45	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Call	1,509.50000		1.50950	1,700.77000	1.70077	1,509.500	11.47	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Put	1,071.15000		1.07115	1,113.47000	1.11347	1,071.150	11.47	0.00	0	100.00
R186	On 07/02/2013	Bond Future	7.75	Call	5,116.07000		5.11607	5,289.90000	5.28990	5,116.070	11.74	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	81.60000		0.08160	106.48000	0.10648	81.600	11.74	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	7,447.07000		7.44707	7,603.26000	7.60326	7,447.070	11.89	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	11.77000		0.01177	19.01000	0.01901	11.770	11.89	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.45	Call	11,592.92000		11.59292	11,742.10000	11.74210	11,592.920	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	0.12000		0.00012	0.35000	0.00035	0.120	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	11,772.93000		11.77293	11,922.06000	11.92206	11,772.930	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	0.10000		0.00010	0.28000	0.00028	0.100	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	2,952.41000		2.95241	3,149.33000	3.14933	2,952.410	11.59	0.00	0	540.00
R186	On 07/02/2013	Bond Future	7.50	Put	386.51000		0.38651	434.48000	0.43448	386.510	11.59	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Call	12,042.21000		12.04221	12,191.29000	12.19129	12,042.210	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	0.07000		0.00007	0.20000	0.00020	0.070	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Call	12,489.05000		12.48905	12,638.08000	12.63808	12,489.050	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	0.04000		0.00004	0.12000	0.00012	0.040	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	10,413.43000		10.41343	10,563.12000	10.56312	10,413.430	12.04	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	0.55000		0.00055	1.29000	0.00129	0.550	12.04	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future			7.30505		131.21425	7.29017	131.36484		11.73	0.00	0	3,850.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,685.80000		3.68580	3,817.23000	3.81723	3,685.800	11.81	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,830.78000		2.83078	2,811.62000	2.81162	2,830.780	11.81	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,740.70000		3.74070	3,872.79000	3.87279	3,740.700	11.81	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,785.56000		2.78556	2,767.06000	2.76706	2,785.560	11.81	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,796.03000		3.79603	3,928.78000	3.92878	3,796.030	11.82	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	2,740.88000		2.74088	2,723.04000	2.72304	2,740.880	11.82	0.00	0	0.00
R186	On 02/05/2013	Bond Future	6.75	Call	1,149.38000		1.14938	1,225.29000	1.22529	1,149.380	11.58	0.00	0	114.00
R186	On 02/05/2013	Bond Future	6.75	Put	6,938.70000		6.93870	6,864.02000	6.86402	6,938.700	11.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future			7.44092	129.44656	7.42500	129.60101		12.38	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	9,629.36000	9.62936	9,763.83000	9.76383	9,629.360	12.76	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,010.05000	3.01005	2,990.07000	2.99007	3,010.050	12.76	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	9,690.89000	9.69089	9,825.62000	9.82562	9,690.890	12.77	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,981.76000	2.98176	2,962.04000	2.96204	2,981.760	12.77	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	13,468.17000	13.46817	13,614.54000	13.61454	13,468.170	12.97	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,624.18000	1.62418	1,616.10000	1.61610	1,624.180	12.97	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	9,567.96000	9.56796	9,702.17000	9.70217	9,567.960	12.76	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,038.57000	3.03857	3,018.33000	3.01833	3,038.570	12.76	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 07/02/2013	Bond Future			217.90169	217.90169	217.89214	217.89214			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,911.69000	4.91169	4,902.14000	4.90214	4,911.690		0.00	0	0.00
R189	On 07/02/2013	Bond Future	212.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Call	4,901.69000	4.90169	4,892.14000	4.89214	4,901.690		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Call	4,891.69000	4.89169	4,882.14000	4.88214	4,891.690		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			287.21214	287.21214	287.18840	287.18840			0.00	0	2,633.00
R197	On 07/02/2013	Bond Future	278.99	Call	8,222.14000	8.22214	8,198.40000	8.19840	8,222.140		0.00	0	0.00
R197	On 07/02/2013	Bond Future	278.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Call	8,212.14000	8.21214	8,188.40000	8.18840	8,212.140		0.00	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	279.00	Put	0.00000	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	8,202.14000	8.20214	8,178.40000	8.17840	8,202.140			0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future			290.83188	290.83188	290.80799	290.80799				0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,441.88000	8.44188	8,417.99000	8.41799	8,441.880			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000	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	8,431.88000	8.43188	8,407.99000	8.40799	8,431.880			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000	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	8,421.88000	8.42188	8,397.99000	8.39799	8,421.880			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000	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			5.06317	107.71094	5.07313	107.69277			1.22	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	52.95000	0.05295	55.87000	0.05587	52.950		1.22	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	204.83000	0.20483	225.92000	0.22592	204.830		1.22	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	973.52000	0.97352	955.46000	0.95546	973.520		1.29	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	0.04000	0.00004	0.15000	0.00015	0.040		1.29	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,047.73000	2.04773	2,029.56000	2.02956	2,047.730		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	2,136.60000	2.13660	2,118.43000	2.11843	2,136.600		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	2,225.37000	2.22537	2,207.20000	2.20720	2,225.370		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			5.03331	109.00880	5.04492	108.99021			1.08	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.59000	0.00059	0.61000	0.00061	0.590		1.01	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,591.04000	1.59104	1,609.65000	1.60965	1,591.040		1.01	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.65000	0.00065	0.68000	0.00068	0.650		1.02	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,574.76000	1.57476	1,593.38000	1.59338	1,574.760		1.02	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.53000	0.00053	0.56000	0.00056	0.530		1.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 02/05/2013	Bond Future	4.04	Put	1,607.31000		1.60731	1,625.93000	1.62593	1,607.310	1.01	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.90494		107.52644	4.92251	107.50715		0.89	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	287.44000		0.28744	280.62000	0.28062	287.440	0.89	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	402.78000		0.40278	415.25000	0.41525	402.780	0.89	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	292.74000		0.29274	285.83000	0.28583	292.740	0.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	397.08000		0.39708	409.46000	0.40946	397.080	0.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	282.19000		0.28219	275.47000	0.27547	282.190	0.89	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	408.53000		0.40853	421.10000	0.42110	408.530	0.89	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 07/02/2013	Bond Future			217.80909		217.80909	218.12990	218.12990			0.00	0	50,656.00
R202	On 07/02/2013	Bond Future	204.99	Call	12,819.09000		12.81909	13,139.90000	13.13990	12,819.090		0.00	0	0.00
R202	On 07/02/2013	Bond Future	204.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Call	12,809.09000		12.80909	13,129.90000	13.12990	12,809.090		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Call	12,799.09000		12.79909	13,119.90000	13.11990	12,799.090		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			220.55443		220.55443	220.87910	220.87910			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	9,514.43000		9.51443	9,839.10000	9.83910	9,514.430		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	9,504.43000		9.50443	9,829.10000	9.82910	9,504.430		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	9,494.43000		9.49443	9,819.10000	9.81910	9,494.430		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/02/2013	Bond Future			5.76169		113.31364	5.78233	113.22665		4.00	0.00	0	19,398.00
R203	On 07/02/2013	Bond Future	5.54	Call	86.22000		0.08622	92.18000	0.09218	86.220	3.96	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,025.90000		1.02590	1,118.85000	1.11885	1,025.900	3.96	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,488.32000		1.48832	1,422.00000	1.42200	1,488.320	4.09	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	31.49000		0.03149	52.16000	0.05216	31.490	4.09	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,856.91000		2.85691	2,771.24000	2.77124	2,856.910	4.19	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	0.70000		0.00070	2.02000	0.00202	0.700	4.19	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	3,263.76000		3.26376	3,177.22000	3.17722	3,263.760	4.21	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	0.18000		0.00018	0.63000	0.00063	0.180	4.21	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,669.10000		3.66910	3,582.25000	3.58225	3,669.100	4.24	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	0.04000		0.00004	0.18000	0.00018	0.040	4.24	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,834.33000		4.83433	4,747.34000	4.74734	4,834.330	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	5,668.39000		5.66839	5,581.40000	5.58140	5,668.390	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	3,060.49000		3.06049	2,974.28000	2.97428	3,060.490	4.20	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	0.36000		0.00036	1.14000	0.00114	0.360	4.20	0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.79157		110.52255	5.81355	110.43431		4.06	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,181.15000		1.18115	1,144.72000	1.14472	1,181.150	4.10	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	746.72000		0.74672	798.53000	0.79853	746.720	4.10	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,204.44000		1.20444	1,167.41000	1.16741	1,204.440	4.10	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	730.05000		0.73005	781.26000	0.78126	730.050	4.10	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,158.10000		1.15810	1,122.29000	1.12229	1,158.100	4.09	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	763.65000		0.76365	816.08000	0.81608	763.650	4.09	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.86926		109.38830	5.89480	109.29740		3.88	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,158.78000		107.15878	107,067.88000	107.06788	107,158.780	4.13	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.13	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,752.74000		1.75274	1,710.89000	1.71089	1,752.740	3.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	5.99	Put	1,323.87000		1.32387	1,372.92000	1.37292	1,323.870	3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,772.62000		1.77262	1,730.43000	1.73043	1,772.620	3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,308.32000		1.30832	1,357.03000	1.35703	1,308.320	3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,792.62000		1.79262	1,750.10000	1.75010	1,792.620	3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,292.91000		1.29291	1,341.29000	1.34129	1,292.910	3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,243.72000		1.24372	1,211.18000	1.21118	1,243.720	3.88	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,812.62000		1.81262	1,870.98000	1.87098	1,812.620	3.88	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 07/02/2013	Bond Future			6.01777		110.81285	6.02830	110.75855		5.46	0.00	0	16,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	6,327.79000		6.32779	6,273.49000	6.27349	6,327.790	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	7,091.47000		7.09147	7,037.17000	7.03717	7,091.470	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	9,433.60000		9.43360	9,379.30000	9.37930	9,433.600	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	9,664.16000		9.66416	9,609.86000	9.60986	9,664.160	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	9,894.08000		9.89408	9,839.78000	9.83978	9,894.080	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			6.05626		112.14809	6.06737	112.09293		5.44	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,984.81000		1.98481	1,967.10000	1.96710	1,984.810	5.54	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	782.47000		0.78247	819.92000	0.81992	782.470	5.54	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,016.89000		2.01689	1,998.79000	1.99879	2,016.890	5.54	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	765.57000		0.76557	802.63000	0.80263	765.570	5.54	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,952.97000		1.95297	1,935.66000	1.93566	1,952.970	5.53	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	799.64000		0.79964	837.49000	0.83749	799.640	5.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future			6.15134		111.13456	6.16388	111.07771		5.33	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,490.99000		2.49099	2,470.26000	2.47026	2,490.990	5.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,819.38000		1.81938	1,855.50000	1.85550	1,819.380	5.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,516.94000		2.51694	2,496.02000	2.49602	2,516.940	5.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,800.33000		1.80033	1,836.26000	1.83626	1,800.330	5.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,575.98000		4.57598	4,541.87000	4.54187	4,575.980	5.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	809.66000		0.80966	832.40000	0.83240	809.660	5.66	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,465.18000		2.46518	2,444.64000	2.44464	2,465.180	5.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,838.59000		1.83859	1,874.90000	1.87490	1,838.590	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			5.09026		102.71936	5.09508	102.71499		0.50	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	0.10000		0.00010	0.18000	0.00018	0.100	0.49	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	300.10000		0.30010	304.55000	0.30455	300.100	0.49	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	14.84000		0.01484	16.70000	0.01670	14.840	0.50	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	96.69000		0.09669	102.92000	0.10292	96.690	0.50	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	774.61000		0.77461	770.24000	0.77024	774.610	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	819.37000		0.81937	815.00000	0.81500	819.370	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	864.11000		0.86411	859.74000	0.85974	864.110	0.56	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.56	0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.04250		103.95705	5.04923	103.95246		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

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	3.40	Put	1,131.19000		1.13119	1,135.78000	1.13578	1,131.190	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	1,124.24000		1.12424	1,128.83000	1.12883	1,124.240	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	1,138.14000		1.13814	1,142.73000	1.14273	1,138.140	0.41	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.22155		102.98766	4.24894	102.98275		0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	54.97000		0.05497	52.56000	0.05256	54.970	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	40.91000		0.04091	43.41000	0.04341	40.910	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	55.95000		0.05595	53.52000	0.05352	55.950	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	40.10000		0.04010	42.58000	0.04258	40.100	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	53.99000		0.05399	51.62000	0.05162	53.990	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	41.73000		0.04173	44.27000	0.04427	41.730	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			6.25422		106.07988	6.26481	106.01915		6.73	742,559,160.00	7,000	4,309.00
R207	On 07/02/2013	Bond Future	7.66	Call	7,699.49000		7.69949	7,638.76000	7.63876	7,699.490	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	8,427.77000		8.42777	8,367.04000	8.36704	8,427.770	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	10,471.95000		10.47195	10,411.22000	10.41122	10,471.950	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	10,723.71000		10.72371	10,662.98000	10.66298	10,723.710	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	10,974.65000		10.97465	10,913.92000	10.91392	10,974.650	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			6.29886		107.35807	6.30995	107.29642		6.96	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	2,031.38000		2.03138	2,017.96000	2.01796	2,031.380	7.03	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,194.97000		1.19497	1,243.20000	1.24320	1,194.970	7.03	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	2,064.14000		2.06414	2,050.33000	2.05033	2,064.140	7.04	0.00	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	6.46	Put	1,172.68000		1.17268	1,220.52000	1.22052	1,172.680	7.04	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,998.89000		1.99889	1,985.85000	1.98585	1,998.890	7.03	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,217.57000		1.21757	1,266.18000	1.26618	1,217.570	7.03	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.40420		106.60901	6.41650	106.54550		7.00	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,486.98000		3.48698	3,462.26000	3.46226	3,486.980	7.07	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,972.55000		1.97255	2,011.34000	2.01134	1,972.550	7.07	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,517.81000		3.51781	3,492.89000	3.49289	3,517.810	7.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,952.66000		1.95266	1,991.25000	1.99125	1,952.660	7.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,456.27000		3.45627	3,431.76000	3.43176	3,456.270	7.07	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,992.60000		1.99260	2,031.60000	2.03160	1,992.600	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			6.39409		104.72248	6.38953	104.75144		7.68	0.00	0	19,911.00
R208	On 07/02/2013	Bond Future	8.00	Call	9,598.51000		9.59851	9,627.47000	9.62747	9,598.510	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	9,878.96000		9.87896	9,907.92000	9.90792	9,878.960	8.15	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.15	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	14,119.65000		14.11965	14,148.61000	14.14861	14,119.650	8.15	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.15	0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	55.56000		0.05556	80.16000	0.08016	55.560	7.60	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	2,596.59000		2.59659	2,592.23000	2.59223	2,596.590	7.60	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	8,351.84000		8.35184	8,380.80000	8.38080	8,351.840	8.15	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.15	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	8,750.76000		8.75076	8,779.72000	8.77972	8,750.760	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/02/2013	Bond Future	7.95	Call	9,317.00000		9.31700	9,345.96000	9.34596	9,317.000	8.15	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.15	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.43652		102.59131	6.43181	102.62047		8.12	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,522.09000		2.52209	2,565.07000	2.56507	2,522.090	8.19	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,150.21000		1.15021	1,164.03000	1.16403	1,150.210	8.19	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,446.23000		2.44623	2,489.11000	2.48911	2,446.230	8.18	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,196.19000		1.19619	1,209.91000	1.20991	1,196.190	8.18	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,484.02000		2.48402	2,526.95000	2.52695	2,484.020	8.19	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,173.03000		1.17303	1,186.80000	1.18680	1,173.030	8.19	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.53970		102.00360	6.53459	102.03338		8.32	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,889.91000		3.88991	3,923.05000	3.92305	3,889.910	8.47	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,329.91000		2.32991	2,333.27000	2.33327	2,329.910	8.47	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,526.62000		6.52662	6,562.06000	6.56206	6,526.620	8.78	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,116.29000		1.11629	1,121.95000	1.12195	1,116.290	8.78	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,822.65000		3.82265	3,855.66000	3.85566	3,822.650	8.46	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,377.06000		2.37706	2,380.29000	2.38029	2,377.060	8.46	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,856.21000		3.85621	3,889.28000	3.88928	3,856.210	8.46	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,353.39000		2.35339	2,356.68000	2.35668	2,353.390	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			8.03793		83.65677	8.01347	83.87519		15.16	334,627.08	4	8,087.00
R209	On 07/02/2013	Bond Future	8.63	Call	5,056.26000		5.05626	5,285.01000	5.28501	5,056.260	15.49	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	33.88000		0.03388	44.21000	0.04421	33.880	15.49	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	6,616.49000		6.61649	6,838.45000	6.83845	6,616.490	15.59	0.00	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	8.83	Put	6.39000		0.00639	9.93000	0.00993	6.390	15.59	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	7,539.98000		7.53998	7,759.98000	7.75998	7,539.980	15.65	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	2.09000		0.00209	3.67000	0.00367	2.090	15.65	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	8,373.14000		8.37314	8,592.24000	8.59224	8,373.140	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	0.68000		0.00068	1.36000	0.00136	0.680	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	8,672.67000		8.67267	8,891.57000	8.89157	8,672.670	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	0.44000		0.00044	0.92000	0.00092	0.440	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	7,920.38000		7.92038	8,139.91000	8.13991	7,920.380	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	1.27000		0.00127	2.38000	0.00238	1.270	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	8,297.96000		8.29796	8,517.12000	8.51712	8,297.960	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	0.75000		0.00075	1.49000	0.00149	0.750	15.68	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.09617		81.52318	8.07113	81.74406		16.84	7,907,748.46	97	97.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,528.95000		2.52895	2,677.96000	2.67796	2,528.950	16.85	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,292.97000		3.29297	3,221.10000	3.22110	3,292.970	16.85	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,448.78000		2.44878	2,595.55000	2.59555	2,448.780	16.84	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,391.71000		3.39171	3,317.60000	3.31760	3,391.710	16.84	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,488.43000		2.48843	2,636.31000	2.63631	2,488.430	16.84	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,341.83000		3.34183	3,268.83000	3.26883	3,341.830	16.84	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.23174		80.61021	8.20530	80.83702		19.45	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,212.88000		8.21288	8,391.35000	8.39135	8,212.880	19.92	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,490.18000		3.49018	3,441.84000	3.44184	3,490.180	19.92	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	11,702.69000		11.70269	11,903.94000	11.90394	11,702.690	20.30	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,892.63000		1.89263	1,867.07000	1.86707	1,892.630	20.30	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,115.53000		8.11553	8,293.17000	8.29317	8,115.530	19.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,548.87000		3.54887	3,499.70000	3.49970	3,548.870	19.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,164.16000		8.16416	8,342.21000	8.34221	8,164.160	19.91	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,519.42000		3.51942	3,470.66000	3.47066	3,519.420	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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			166.14141	166.14141	166.65354	166.65354			0.00	0	1,237.00
R210	On 07/02/2013	Bond Future	156.99	Call	9,151.41000	9.15141	9,663.54000	9.66354	9,151.410		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	9,141.41000	9.14141	9,653.54000	9.65354	9,141.410		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	9,131.41000	9.13141	9,643.54000	9.64354	9,131.410		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			166.37801	166.37801	166.89691	166.89691			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	5,238.01000	5.23801	5,756.91000	5.75691	5,238.010		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	5,228.01000	5.22801	5,746.91000	5.74691	5,228.010		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	5,218.01000	5.21801	5,736.91000	5.73691	5,218.010		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			126.18216	126.18216	126.17521	126.17521			0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	3,192.16000	3.19216	3,185.21000	3.18521	3,192.160		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	3,182.16000	3.18216	3,175.21000	3.17521	3,182.160		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Call	3,172.16000	3.17216	3,165.21000	3.16521	3,172.160		0.00	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	123.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future			127.77251	127.77251	127.76550	127.76550			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,082.51000	2.08251	2,075.50000	2.07550	2,082.510		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	2,072.51000	2.07251	2,065.50000	2.06550	2,072.510		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	2,062.51000	2.06251	2,055.50000	2.05550	2,062.510		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			133.16054	133.16054	133.14993	133.14993			0.00	0	10,659.00
R212	On 07/02/2013	Bond Future	128.99	Call	4,170.54000	4.17054	4,159.93000	4.15993	4,170.540		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	4,160.54000	4.16054	4,149.93000	4.14993	4,160.540		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	4,150.54000	4.15054	4,139.93000	4.13993	4,150.540		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			134.83889	134.83889	134.82813	134.82813			0.00	0	2,511.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,748.89000	3.74889	3,738.13000	3.73813	3,748.890		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	3,738.89000	3.73889	3,728.13000	3.72813	3,738.890		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	3,728.89000	3.72889	3,718.13000	3.71813	3,728.890		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			7.78339	95.65796	7.76397	95.83459		14.99	0.00	0	10,414.00
R213	On 07/02/2013	Bond Future	8.90	Call	9,386.71000	9.38671	9,564.28000	9.56428	9,386.710	15.47	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	0.83000	0.00083	1.77000	0.00177	0.830	15.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/02/2013	Bond Future	8.95	Call	9,773.44000		9.77344	9,950.71000	9.95071	9,773.440	15.47	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	0.50000		0.00050	1.14000	0.00114	0.500	15.47	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	10,157.63000		10.15763	10,334.69000	10.33469	10,157.630	15.47	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	0.30000		0.00030	0.73000	0.00073	0.300	15.47	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	10,539.26000		10.53926	10,716.17000	10.71617	10,539.260	15.47	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	0.18000		0.00018	0.46000	0.00046	0.180	15.47	0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.84108		93.27635	7.82118	93.45494		16.03	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	3,233.14000		3.23314	3,374.15000	3.37415	3,233.140	16.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	3,063.80000		3.06380	3,026.22000	3.02622	3,063.800	16.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	3,143.58000		3.14358	3,283.03000	3.28303	3,143.580	16.09	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3,153.26000		3.15326	3,114.12000	3.11412	3,153.260	16.09	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	3,188.19000		3.18819	3,328.42000	3.32842	3,188.190	16.09	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	3,108.30000		3.10830	3,069.94000	3.06994	3,108.300	16.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.97932		92.29262	7.95824	92.47594		16.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	8,554.21000		8.55421	8,704.92000	8.70492	8,554.210	17.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,306.65000		3.30665	3,274.04000	3.27404	3,306.650	17.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	8,451.79000		8.45179	8,601.86000	8.60186	8,451.790	17.38	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,363.83000		3.36383	3,330.58000	3.33058	3,363.830	17.38	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	8,502.95000		8.50295	8,653.34000	8.65334	8,502.950	17.39	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,335.13000		3.33513	3,302.20000	3.30220	3,335.130	17.39	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 07/02/2013	Bond Future			8.07785		85.54419	8.04835	85.82381		16.72	0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	4,704.98000		4.70498	5,000.28000	5.00028	4,704.980	17.03	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	87.64000		0.08764	103.32000	0.10332	87.640	17.03	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	4,785.32000		4.78532	5,080.20000	5.08020	4,785.320	17.04	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	82.10000		0.08210	97.36000	0.09736	82.100	17.04	0.00	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	8.61	Call	4,865.80000		4.86580	5,160.25000	5.16025	4,865.800	17.04	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	76.87000		0.07687	91.70000	0.09170	76.870	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			1.43330		1.43330	1.43550	1.43550		13.39	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,437.86550		0.14379	1,461.00590	0.14610	1,437.865	12.99	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	4.86550		0.00049	6.00590	0.00060	4.866	12.99	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,339.16680		0.13392	1,363.17820	0.13632	1,339.167	12.63	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	6.16680		0.00062	8.17820	0.00082	6.167	12.63	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,242.18510		0.12422	1,266.06040	0.12661	1,242.185	12.62	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	9.18510		0.00092	11.06040	0.00111	9.185	12.62	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.44520		1.44520	1.44750	1.44750		14.03	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	795.35860		0.07954	814.75560	0.08148	795.359	13.20	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	243.35860		0.02434	239.75560	0.02398	243.359	13.20	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	731.25990		0.07313	751.01360	0.07510	731.260	13.22	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	279.25990		0.02793	276.01360	0.02760	279.260	13.22	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	675.06370		0.06751	694.98920	0.06950	675.064	13.38	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	323.06370		0.03231	319.98920	0.03200	323.064	13.38	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>824,944,603.59</b>	<b>67,191</b>	<b>1 458 769.00</b>	

### i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		11.56720	99.94188	11.53858			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		23.09857	108.85858	23.04318			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011		9.34441	100.00011	9.32128			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			111.70673		11.63498	111.70673	11.60649			0.00	0	23,650,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB010	On 21/11/2022	Spot Bond	100.63261	0.01849	100.63261	100.63261	0.01844			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	100.64155	0.00753	100.64155	100.64155	0.00751			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	46.27603	8.00000	46.26600				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	101.73855	10.19322	101.73855	10.17008				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	105.29362	24.86733	105.29362	24.80929				0.00	0	13,110,000.00
AB07	On 07/03/2014	Spot Bond	105.62267	47.11608	105.62267	47.00582				0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	11.15942	100.96284	11.13215				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	13.30387	111.66393	13.27131				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	58.78819	100.00003	58.60058				0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	76.44883	215.58145	76.12532				0.00	0	8,653,000.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	29.13896	134.94825	29.05009				0.00	0	3,716,000.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.55334	269.82094	2.54138				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	22.25044	100.53123	22.19628			201,062,460,000.00		2,000,000	500,000.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	40.46387	100.25380	40.36344				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	12.63930	100.10451	12.60797				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	8.16019	100.10764	8.13997				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.70379	100.11256	7.68470				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN09	On 17/03/2026	Spot Bond	100.11573	7.76650	100.11573	7.74725			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	27.29459	113.03853	27.22711			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	21.87981	102.88112	21.82423			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	33.44884	106.71879	33.36991			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	28.31810	101.43096	28.24707			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	22.19293	100.69530	22.13764			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	10.92638	101.53927	10.89895			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	15.30177	101.47729	15.26338			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	9.21691	101.61005	9.19376			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	104.35013	104.93328	104.07101			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	66.38426	108.48706	66.22551			0.00	0	1,300,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	60.26994	101.57306	60.07497			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	101.63523	100.00000	101.37596			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.57314	99.44660	100.57314	99.18892			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	76.48014	215.26681	76.15684			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	39.81174	133.33110	39.69140			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	21.21696	122.14204	21.15681			0.00	0	5,527,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.86473	113.35700	8.84095				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	15.99737	123.70523	15.95487				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	16.19874	102.18114	16.15785				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.59547	99.83242	10.56927				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	10.65034	99.82309	10.62400				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	11.17292	99.81405	11.14530				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.02247	106.48741	5.00968				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	20.92761	100.00000	20.87578				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	3.63527	165.75435	3.62250				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	12.34294	157.68318	12.30105				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	2.94098	170.05600	2.93044				0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	128.06897	143.83197	127.60686				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.44786	172.68858	3.43539				0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	76.45282	215.54135	76.12934				0.00	0	13,593,000.00
ABN23	On 31/03/2013	Spot Bond	215.58717	76.44826	215.58717	76.12475				0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	89.97970	100.00000	89.77141				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.67516	71.58015	6.66532				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN34	On 29/01/2018	Spot Bond	71.58015	6.67516	71.58015	6.66532			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	96.07183	100.36979	95.83383			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	12.06707	84.61000	12.04682			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	18.66316	92.57000	18.62969			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.66804	100.05362	10.64160			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	16.62796	95.34000	16.59748			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	31.10177	100.00000	31.04276			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	15.52391	94.00000	15.49575			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	14.53917	94.99000	14.51260			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	30.59293	89.20000	30.53864			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	29.17142	90.02000	29.11916			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	8.65194	101.37010	8.63025			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	8.51183	101.21709	8.49051			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	27.89473	89.83000	27.84484			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	19.85494	136.93312	19.79813			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	23.48865	102.86000	23.44318			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	23.94052	96.69000	23.89533			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	23.00740	96.61000	22.96400			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN54	On 14/06/2016	Spot Bond	96.38000	22.63596	96.38000	22.59332			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	9.04787	99.94804	9.02547			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	22.86558	121.81240	22.80557			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	72.10371	104.20000	71.96324			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	8.98853	101.30453	8.96601			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	20.48827	93.54000	20.45052			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	19.45053	92.85000	19.41488			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	1.90093	103.39542	1.89558			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.48089	149.61017	2.47329			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.10690	196.08295	2.09901			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	16.15831	95.40000	16.12843			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	67.74597	107.27000	67.61136			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	16.02381	94.09000	15.99415			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	7.88401	100.00000	7.82294			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	12.76189	114.69202	12.72997			0.00	0	5,000,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	22.99144	105.76936	22.93758			0.00	0	4,700,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	9.22874	102.79126	9.20773			0.00	0	3,700,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7	On 11/09/2026	Spot Bond	101.48825	11.77756	101.48825	11.75088				0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	110.44192	17.37321	110.44192	17.33106				0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	125.04605	34.79515	125.04605	34.69532				0.00	0	51,000.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	120.74232	4.00000	120.70443				0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	274.59193	2.51567	274.59193	2.50375			1,510,255,615,000.00	5,500,000	34,500,000.00	
ABSI3	On 31/01/2017	Spot Bond	123.88924	4.47671	123.88924	4.46409				0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	128.40915	2.35758	128.40915	2.35076				0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	66.76607	99.53952	66.55845				0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	92.48038	100.06620	92.26058				0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	79.27269	100.07265	78.93660				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	23.98464	100.00000	23.92525				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	61.59301	100.53957	61.39551				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	83.52384	101.66199	83.33417				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	61.59301	100.53957	61.39551				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	95.62108	101.42690	95.13670				0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	85.13141	102.82057	84.95104				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	25.28350	111.03772	25.22189				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	19.54379	100.83941	19.49609				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL033		On 20/08/2015	Spot Bond	100.86237	19.80375	100.86237	19.75540		0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	101.18756	23.48709	101.18756	23.42958		0.00	0	0.00
ACL039		On 20/09/2013	Spot Bond	100.06785	59.37640	100.06785	59.18680		0.00	0	0.00
ACL041		On 20/09/2013	Spot Bond	100.06721	59.33180	100.06721	59.14234		0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	100.81643	19.28377	100.81643	19.23671		0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	54.43317	8.24449	54.43317	8.23468		0.00	0	0.00
ACL053		On 29/01/2013	Spot Bond	100.00000	105.33209	100.00000	105.04818		0.00	0	0.00
ACL054		On 29/01/2013	Spot Bond	100.00000	105.33209	100.00000	105.04818		0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	100.61624	43.48048	100.61624	43.37458		0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	99.86961	58.06958	99.86961	57.92595		0.00	0	0.00
ACL071		On 20/06/2015	Spot Bond	100.00000	18.91051	100.00000	18.87463		0.00	0	0.00
ACL073		On 20/09/2015	Spot Bond	100.00000	15.87915	100.00000	15.84902		0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	100.00000	15.87915	100.00000	15.84902		0.00	0	0.00
ACL075		On 20/09/2013	Spot Bond	100.07583	59.92639	100.07583	59.73502		0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	100.07969	17.02012	100.07969	16.97794		0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	100.08857	17.84483	100.08857	17.80061		0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	100.07573	16.65245	100.07573	16.61118		0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	100.07841	16.90087	100.07841	16.85900		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL081	On 20/09/2015	Spot Bond	100.07959	17.01018	100.07959	16.96803			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	13.36893	103.08180	13.33877			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	13.36893	103.08180	13.33877			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	13.43761	103.10163	13.40728			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	16.45369	100.07361	16.41292			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	13.43761	103.10163	13.40728			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	13.30024	103.06198	13.27022			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	27.66502	79.64238	27.62065			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	28.86908	100.07204	28.79755			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	59.47920	100.07100	59.33182			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	16.14419	99.94507	16.10423			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	59.47920	100.07100	59.33182			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	8.68636	100.07684	8.66482			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	8.51978	100.07933	8.49866			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	8.47470	100.08039	8.45370			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	8.25689	100.07826	8.23643			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	59.21476	100.06560	59.06805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL100	On 20/12/2017	Spot Bond	100.07361	9.22154	100.07361	9.19869			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	79.05450	101.31884	78.82568			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	10.10737	110.28658	10.08007			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	40.49958	100.06728	40.39924			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	51.37221	105.71996	51.25386			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	43.83114	100.99526	43.72400			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	7.25229	101.18059	7.23454			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	7.19969	102.01291	7.18194			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	9.45526	100.00000	9.43732			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	44.30260	101.04786	44.19428			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.07339	100.00000	4.06432			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.23172	100.00000	5.22002			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	13.60413	72.59933	13.58380			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.14169	127.83552	3.13313			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.26237	127.87043	3.25348			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	8.02426	100.07569	8.00438			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	30.52840	100.62321	30.45403			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	30.52840	100.62321	30.45403			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL132	On 27/01/2014	Spot Bond	101.04786	44.30260	101.04786	44.19428			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	30.13741	100.51806	30.06407			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	28.94631	100.07299	28.87458			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	28.89483	100.07235	28.82323			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	7.78945	101.33418	7.76993			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	11.75276	100.41093	11.72355			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	7.77865	101.33457	7.75916			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	9.30913	103.90444	9.28799			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	9.35195	103.93140	9.33070			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	28.89670	100.22094	28.82501			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	11.80924	100.59173	11.77984			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	11.24093	99.93469	11.21310			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	8.05692	100.07603	8.03695			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	66.55137	100.93686	66.38519			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	40.27945	100.27790	40.17946			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	40.14224	100.06196	40.04278			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	10.11561	100.07446	10.09054			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL152	On 08/02/2014	Spot Bond	100.76536	44.15593	100.76536	44.04822	0.00	0	0.00			
ACL153	On 20/03/2015	Spot Bond	100.06587	20.65797	100.06587	20.60678	0.00	0	0.00			
ACL154	On 20/03/2015	Spot Bond	100.06402	20.49805	100.06402	20.44725	0.00	0	0.00			
ACL155	On 20/03/2015	Spot Bond	100.06760	20.80848	100.06760	20.75692	0.00	0	0.00			
ACL156	On 20/03/2017	Spot Bond	100.07424	10.09433	100.07424	10.06932	0.00	0	0.00			
ACL157	On 20/03/2017	Spot Bond	100.07047	9.72197	100.07047	9.69788	0.00	0	0.00			
ACL158	On 20/03/2015	Spot Bond	100.06619	20.68619	100.06619	20.63493	0.00	0	0.00			
ACL159	On 20/03/2015	Spot Bond	100.06739	20.78966	100.06739	20.73815	0.00	0	0.00			
ACL161	On 20/03/2022	Spot Bond	102.65284	13.34270	102.65284	13.31220	0.00	0	0.00			
ACL162	On 20/09/2015	Spot Bond	100.06844	15.97666	100.06844	15.93708	0.00	0	0.00			
ACL163	On 20/03/2015	Spot Bond	100.06674	20.73322	100.06674	20.68185	0.00	0	0.00			
ACL164	On 20/06/2014	Spot Bond	100.09530	42.39548	100.09530	42.29041	0.00	0	0.00			
ACL165	On 20/06/2017	Spot Bond	100.18292	20.93592	100.18292	20.88398	0.00	0	0.00			
ACL166	On 20/03/2014	Spot Bond	100.06691	40.25780	100.06691	40.15806	0.00	0	0.00			
ACL167	On 20/06/2019	Spot Bond	108.26890	10.19352	108.26890	10.16931	0.00	0	0.00			
ACL168	On 20/06/2017	Spot Bond	100.07386	10.06243	100.07386	10.03749	0.00	0	0.00			
ACL169	On 20/06/2017	Spot Bond	103.66222	4.49727	103.66222	4.48604	0.00	0	0.00			
ACL170	On 20/03/2015	Spot Bond	100.06728	20.78025	100.06728	20.72877	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL172	On 20/06/2015	Spot Bond	100.06735	20.79911	100.06735	20.74758			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	9.98749	100.07626	9.96274			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	8.36364	100.07891	8.34291			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.82121	100.07361	7.80183			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	59.45721	100.07223	59.26733			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	29.11681	100.07839	29.04466			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	21.24970	100.07574	21.19704			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	10.51941	100.08155	10.49334			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	9.98749	100.07626	9.96274			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	8.41787	100.07944	8.39702			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	9.33916	100.07796	9.31602			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	7.94548	100.07839	7.92579			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	11.15890	100.07515	11.13125			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	8.15902	100.07965	8.13880			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	8.30045	100.08103	8.27988			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	58.88480	100.06425	58.69678			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	58.94433	100.06489	58.75611			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL191	On 20/09/2015	Spot Bond	100.06989	15.80691	100.06989	15.76774			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	15.95598	100.07148	15.91645			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	8.25037	100.08134	8.22992			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	8.25037	100.08134	8.22992			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	11.10446	100.08737	11.07694			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	9.22114	100.07679	9.19829			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	11.01937	100.08652	10.99206			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	11.05128	100.08684	11.02389			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	11.10446	100.08737	11.07694			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	6.57699	85.50175	6.56407			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	8.43546	100.08315	8.41456			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	8.43546	100.08315	8.41456			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	90.29403	103.67806	90.08308			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.13929	100.00000	4.12926			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	30.23770	100.56844	30.16407			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	30.90557	100.63477	30.83028			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	31.35062	100.67892	31.27421			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	14.54011	101.20949	14.50372			0.00	0	4,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2B1	On 18/10/2015	Spot Bond	101.34649	15.19698	101.34649	101.34649	15.15889			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	16.07070	101.52904	101.52904	16.03036			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	11.29213	108.27946	108.27946	11.26517			0.00	0	4,300,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	11.78912	124.59492	124.59492	11.75779			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	29.87364	100.00000	100.00000	29.79967			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	18.51241	115.64616	115.64616	18.46580			0.00	0	9,200,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	33.26812	100.00000	100.00000	33.18752			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.16332	100.00000	100.00000	14.13179			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.11428	154.79211	154.79211	4.10051			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	39.40173	129.92747	129.92747	39.29468			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	83.21654	101.15622	101.15622	83.02518			0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	81.29176	100.00000	100.00000	81.11111			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	10.54928	99.92565	99.92565	10.52318			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	12.14647	112.23984	112.23984	12.11678			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	18.91967	101.18527	101.18527	18.87233			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	8.71938	101.23711	101.23711	8.69754			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	57.56528	100.00000	100.00000	57.42274			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW2	On 02/10/2015	Spot Bond	114.82122	21.35041	114.82122	21.29724			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	99.81750	9.57981	99.81750	9.55613			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	60.50218	100.11329	60.30891			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	64.80798	103.73691	64.65855			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	28.01823	99.83571	27.94895			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	32.83592	105.24488	32.75973			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	13.19422	111.52726	13.16214			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	45.10573	100.88946	44.99559			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	17.39687	104.32215	17.35212			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	76.82103	99.81811	76.51042			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	19.70698	102.00706	19.65731			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	19.69308	101.95171	19.64346			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	13.88138	99.81798	13.84705			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	19.60970	101.94160	19.56030			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	13.12530	104.59763	13.09146			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	18.98950	99.81335	18.94255			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	18.98950	99.81335	18.94255			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	16.03253	99.81340	15.99289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA12	On 31/03/2016	Spot Bond	101.35805	16.55613	101.35805	16.51463			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	17.40945	102.22265	17.36549			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	19.70698	102.00706	19.65731			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	16.76824	102.70168	16.72572			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	11.51788	102.35327	11.48875			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	13.57263	99.82359	13.53908			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	13.57396	99.81671	13.54040			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	13.57396	99.81671	13.54040			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	29.88630	99.82722	29.81241			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	90.52724	99.86832	90.31793			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	18.35374	97.82330	18.30918			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	12.67447	103.70924	12.64204			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	13.93226	99.79214	13.89781			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	12.00465	100.04409	11.97491			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.54271	99.77076	1.53889			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	11.72568	92.33087	11.69865			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	57.52124	99.87024	57.33788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA29	On 31/12/2015	Spot Bond	99.83486	17.52671	99.83486	17.48337			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	9.30258	99.06007	9.27974			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.63165	99.81958	0.63009			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	20.34567	104.16088	20.29342			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	18.54371	103.97505	18.49616			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	15.98687	106.00425	15.94517			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	13.78418	99.75847	13.75012			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.25995	99.75846	0.25930			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.54145	100.00000	6.52904			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.83590	100.00000	19.78679			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.05290	100.00000	18.00819			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.14376	100.00000	11.11617			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.15122	100.00000	11.12329			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.47334	100.00000	13.43998			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.67442	100.00000	11.64551			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	93.74416	100.20198	93.51566			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	30.03015	102.32067	29.95424			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	18.60191	102.37811	18.55486			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP64U	On 24/01/2013	Spot Bond	100.00000	50.00000	100.00000	99.72678				0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216				0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	1.93565	169.54509	1.92909				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	9.58476	150.32167	9.56069				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	11.07850	150.48996	11.05067				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	9.65252	105.72100	9.63004				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	45.73878	101.02420	45.62697				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	81.36805	101.68745	81.12554				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	43.84261	100.66680	43.73577				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	43.39029	100.64029	43.28457				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	81.12976	104.00756	80.88435				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	66.34221	100.90417	66.18020				0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	90.47078	101.68177	90.25838				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	8.00854	100.33377	7.98865				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	28.64171	100.06919	28.57075				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	39.49657	100.00000	39.40089				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER01	On 19/07/2013	Spot Bond	100.00000	70.81911	100.00000	70.68845			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	11.49311	101.11913	11.45871			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	11.53863	101.12772	11.50412			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	11.67515	101.15348	11.64030			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.12982	101.23934	12.09382			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	12.58386	101.32517	12.54669			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	13.85184	101.56516	13.81144			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.53860	100.00000	5.52489			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	11.57211	100.93890	11.54384			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	11.97635	100.99127	11.94707			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	12.14950	101.01372	12.11981			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	12.20721	101.02120	12.17737			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	12.89925	101.11093	12.86769			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	13.82065	101.23048	13.78681			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.33451	100.00000	4.32401			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.33451	100.00000	4.32401			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.24530	100.10441	9.22239			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	9.83717	100.11338	9.81279			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A3	On 15/03/2017	Spot Bond	100.11583	9.99857	100.11583	9.97378			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	13.74872	107.76177	13.71602			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	10.48274	100.12316	10.45676			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	11.34336	100.13609	11.31524			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.48657	100.00000	2.48041			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.48657	100.00000	2.48041			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	37.46618	110.26280	37.37687			0.00	0	3,600,000.00
BID04	On 23/11/2017	Spot Bond	100.53667	8.91355	100.53667	8.89185			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	99.53343	99.72805	99.53343	99.45757			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	70.31838	96.69296	70.18817			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	99.39485	96.83563	99.39485	96.58095			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	99.18162	93.16476	99.18162	92.92950			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	15.92230	100.49749	15.88356			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.38714	100.00000	7.36924			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.76278	100.60117	7.74387			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	15.94316	100.49926	15.90436			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	16.28711	100.52855	16.24748			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1D	On 21/11/2015	Spot Bond	100.58172	16.91219	100.58172	16.87101			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	19.51236	100.80214	19.46476			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	15.12554	101.17004	15.08852			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	80.81452	100.10916	80.46437			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	81.98396	100.17136	81.74108			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	59.61142	100.07370	59.46370			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	77.31434	100.27042	77.15941			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.59801	100.00000	8.57672			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	32.28979	112.83919	32.21008			0.00	0	3,800,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	16.93389	121.22515	16.88962			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	101.55684	14.78962	101.55684	14.75330			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	45.28090	100.95576	45.17027			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	16.90853	108.79348	16.86800			0.00	0	8,600,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	15.18241	109.29382	15.14588			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	11.99986	101.38676	11.97043			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	16.35456	110.62195	16.31547			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	22.68447	100.52977	22.62926			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	12.77143	105.82127	12.74151			0.00	0	3,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL17	On 23/08/2019	Spot Bond	100.81182	11.31912	100.81182	11.29150				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	15.26007	105.70562	15.22492				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	10.30040	100.97754	10.27523				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	10.85718	100.26196	10.83024				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	11.10033	123.26011	11.07108				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	10.84090	119.72199	10.81300				0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	12.79525	123.54995	12.76129				0.00	0	31,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	15.17367	100.40002	15.13596				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	20.68517	107.22537	20.63617				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	32.36382	100.86678	32.28394				0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	104.34913	101.10082	104.07950				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	40.93730	102.24997	40.83389				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	25.75356	102.59156	25.68831				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	23.21673	100.41408	23.15902				0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	96.21102	100.11325	95.98227				0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	44.59794	100.18762	44.48732				0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	79.27259	100.07319	78.93650				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN110	On 31/03/2013	Spot Bond	100.00000	89.97970	100.00000	89.77141			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	89.97970	100.00000	89.77141			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	89.97970	100.00000	89.77141			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	89.97970	100.00000	89.77141			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	79.27259	100.07319	78.93650			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	79.27259	100.07319	78.93650			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	61.57127	100.53672	61.37386			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	79.29163	100.07373	78.95547			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	79.10118	100.06833	78.76583			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	78.94881	100.06400	78.61413			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	88.96096	100.60353	88.54505			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	23.11424	101.15466	23.05766			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	82.04727	99.83222	81.80486			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	22.96920	101.14186	22.91299			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	59.36880	100.06829	59.17923			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	59.10867	100.06451	58.91992			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	23.73557	101.20948	23.67745			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	62.24729	100.61649	62.05192			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN136	On 22/08/2013	Spot Bond	100.58787	62.24650	100.58787	62.05116			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	61.96055	100.59448	61.76179			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	79.32972	100.07482	78.99339			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	79.19641	100.07103	78.86065			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	59.62894	100.07206	59.43852			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	67.55884	106.64650	67.39950			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	91.53288	103.71200	91.32387			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	65.19401	104.51633	65.04277			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	63.75928	100.85780	63.55873			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	42.35880	100.09542	42.25381			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	60.16301	100.79729	60.01296			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	60.16301	100.79729	60.01296			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	83.78025	101.28023	83.59014			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	23.56244	100.83563	23.50494			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	17.24968	100.00000	17.20697			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	17.06026	100.00000	17.01802			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	47.42462	100.00000	47.30972			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN165	On 30/04/2014	Spot Bond	100.00000	47.42462	100.00000	47.30972			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	47.42462	100.00000	47.30972			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	47.42462	100.00000	47.30972			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	47.42462	100.00000	47.30972			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	47.42462	100.00000	47.30972			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	16.60261	100.07575	16.56148			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	47.42462	100.00000	47.30972			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	90.10501	100.04314	89.89636			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	90.65441	100.23356	90.44415			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	90.30257	100.08420	90.09339			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	90.30626	100.05746	90.09713			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	39.47140	100.00000	39.37366			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	12.91309	100.06980	12.88109			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	15.55933	100.15069	15.52075			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	10.76363	99.78582	10.73959			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	15.55933	100.15069	15.52075			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN186	On 06/07/2016	Spot Bond	101.41261	12.10893	101.41261	12.07856				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	46.36397	100.22617	46.24893				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	47.46115	100.17009	47.34344				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	8.04330	108.36668	8.02439				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	14.54790	99.52839	14.51280				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	3.96902	108.34841	3.95882				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	15.90624	102.60151	15.86990				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	47.68816	100.25498	47.56979				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	15.55933	100.15069	15.52075				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	15.55933	100.15069	15.52075				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.51563	107.96614	4.50394				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.27197	107.75628	8.25061				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	14.98478	100.11142	14.94763				0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	92.37340	100.00002	92.15606				0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	92.78399	100.07054	92.56347				0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	79.72205	100.08593	79.38402				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	61.12369	100.10498	60.97219				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN213	On 12/10/2014	Spot Bond	101.25895	26.31017	101.25895	26.24429			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	26.37713	101.27689	26.31106			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	14.02473	105.79026	13.99205			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	26.66525	101.32709	26.59009			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	26.48229	101.30689	26.41594			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	10.11378	101.18509	10.08269			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	10.11195	101.19643	10.08087			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	14.03556	105.99233	14.00281			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	14.03556	105.99233	14.00281			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	44.64143	107.65143	44.52337			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	44.95516	110.88445	44.83310			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	12.70234	104.90153	12.67295			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	11.68949	100.07790	11.66053			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	12.59220	100.08711	12.56099			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	80.87554	100.16277	80.52346			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	80.89107	100.16385	80.53892			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	26.06562	101.18605	26.00038			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	26.06562	101.18605	26.00038			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN232	On 20/06/2014	Spot Bond	100.17539	47.82549	100.17539	47.70687				0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	100.85155	97.57359	100.85155	103.12558				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	84.04351	101.40617	83.85263				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	84.04351	101.40617	83.85263				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	16.33830	100.16285	16.29779				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	10.20623	100.71861	10.18135				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	99.86756	100.63163	99.60865				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	10.53574	100.07925	10.50962				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	22.04058	100.51081	21.98694				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.54874	100.54638	10.52306				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	13.39443	103.07581	13.36420				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	13.39443	103.07581	13.36420				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	21.98695	100.51075	21.93345				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	22.00647	100.51227	21.95292				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	15.51575	99.62826	15.47828				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	15.23036	100.86363	15.19317				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	20.87827	100.17567	20.82649				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN249	On 24/02/2017	Spot Bond	100.84631	14.91828	100.84631	14.88187			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	20.43283	99.94994	20.38225			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	20.43283	99.94994	20.38225			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	20.43283	99.94994	20.38225			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	20.43283	99.94994	20.38225			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	20.43283	99.94994	20.38225			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	20.60076	99.94850	20.54977			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	9.70111	99.94597	9.67709			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	9.70111	99.94597	9.67709			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	9.70111	99.94597	9.67709			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	9.70111	99.94597	9.67709			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	9.70111	99.94597	9.67709			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	9.75370	99.94556	9.72956			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	12.08417	110.57517	12.05482			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	42.18385	100.09271	42.07931			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	30.35312	100.59304	30.27920			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	86.95798	99.85267	86.75786			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	40.59617	100.09928	40.49556			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN267	On 16/03/2014	Spot Bond	100.09928	40.59617	100.09928	40.49556			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	9.28064	101.01926	9.25795			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	11.63665	100.09028	11.60781			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	14.39851	100.79299	14.36338			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	13.23181	100.10632	13.19902			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.82783	100.07520	9.80348			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.77464	100.07467	9.75042			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.82829	100.07203	9.80394			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	10.10648	100.58176	10.08187			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	11.69892	100.62464	11.67042			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	11.67045	100.62450	11.64201			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.80701	100.07182	9.78272			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	23.69495	100.10367	23.63622			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	10.16842	100.32695	10.14316			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	20.68659	100.05044	20.63534			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	20.36369	99.94992	20.31328			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	16.00555	100.07255	15.96589			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN284		On 20/06/2017	Spot Bond	100.08473	10.78526	100.08473	10.75854		0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	100.08473	10.78526	100.08473	10.75854		0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	100.08473	10.78526	100.08473	10.75854		0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	100.08473	10.78526	100.08473	10.75854		0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	100.79550	9.81575	100.79550	9.79180		0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	100.46527	9.47252	100.46527	9.44897		0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	99.93367	10.91146	99.93367	10.88445		0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	99.93367	10.91146	99.93367	10.88445		0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	99.93449	10.80624	99.93449	10.77949		0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	99.84728	10.68645	99.84728	10.66003		0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	99.93449	10.80624	99.93449	10.77949		0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	99.84633	10.76517	99.84633	10.73854		0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	100.08705	1.56671	100.08705	1.56283		0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	99.84728	10.68645	99.84728	10.66003		0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	99.84728	10.71295	99.84728	10.68645		0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	99.84633	10.76517	99.84633	10.73854		0.00	0	0.00
CLN300		On 20/12/2017	Spot Bond	100.00000	5.82801	100.00000	5.81358		0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	100.00000	5.93551	100.00000	5.92081		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN302	On 20/12/2017	Spot Bond	100.08579	1.56679	100.08579	1.56291			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.57180	100.00000	1.56791			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.57180	100.00000	1.56791			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.57180	100.00000	1.56791			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	0.87916	100.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	0.87916	100.00000	0.87635			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	24.50497	100.00000	24.45103			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	24.50497	100.00000	24.45103			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.69605	35.42491	0.69543			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	80.20121	156.72722	79.93377			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	94.78844	100.26956	94.55555			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	94.74383	100.26726	94.51106			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	143.23132	100.00000	142.85097			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN49	On 31/03/2013	Spot Bond	156.52494	124.42016	156.52494	123.98026			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	94.69923	100.26496	94.46658			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	87.20696	154.89181	86.89400			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	99.71167	100.90305	99.18508			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	99.71167	100.90305	99.18508			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	4.48351	164.96027	4.46634			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	86.04375	98.96405	85.85904			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	86.06143	98.95402	85.87669			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	94.74383	100.26726	94.51106			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	94.74383	100.26726	94.51106			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	14.67178	100.00000	14.63544			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00048	100.00000	0.00048			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00048	100.00000	0.00048			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	88.43578	102.57148	88.23563			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	8.28949	127.81539	8.26702			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00008	150.32167	0.00008			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00009	150.48996	0.00009			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	19.92852	80.28000	19.89637			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF02	On 20/10/2015	Spot Bond	80.11138	19.97963	80.11138	19.94744				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	10.77284	101.51920	10.74580				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	10.77284	101.51920	10.74580				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	11.84705	100.07895	11.81769				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	11.25919	100.07296	11.23128				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	10.09433	100.07419	10.06933				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	79.70520	101.51807	79.47281				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	10.20026	100.07839	10.17499				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.00578	101.17107	8.57843				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	18.14964	112.14249	18.10506				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	87.12945	102.77374	86.93504				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	10.63446	104.83082	10.60986			1,834,539,350,000.00	17,500,000	32,510,000.00	
COJ05	On 05/06/2023	Spot Bond	123.34967	11.29493	123.34967	11.26515				0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	18.31658	109.68398	18.27263				0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	12.66606	116.79754	12.63392				0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	105.46069	5.86800	105.44381				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	29.95376	100.46415	29.88009				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL003	On 28/02/2017	Spot Bond	100.49279	10.23062	100.49279	10.20572				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	21.88514	100.39083	21.83077				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	15.96082	100.94063	15.92183				0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	91.91026	100.39538	91.67849				0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	89.43736	100.24848	89.21820				0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519				0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	89.00353	100.00000	88.79845				0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	101.25137	98.90257	101.25137	98.63197				0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	88.46529	101.22658	88.25983				0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	40.56418	102.15380	40.46180				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	22.67962	102.26580	22.62232				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	57.99176	102.03232	57.84555				0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	68.48219	105.76710	68.32438				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	16.16204	127.91650	16.11818				0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	12.52937	116.63462	12.49813				0.00	0	65,719,000.00
DV23	On 27/02/2023	Spot Bond	119.62218	12.25814	119.62218	12.22694				0.00	0	106,369,000.00
E170	On 01/08/2020	Spot Bond	146.45461	15.61430	146.45461	15.56774				0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	16.15168	104.01633	16.11025				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC01	On 31/08/2014	Spot Bond	100.57434	23.85983	100.57434	23.80044			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	9.71858	100.62205	9.69438			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	3.95737	100.65378	3.94752			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.61061	100.68546	1.60660			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	11.34410	128.03785	11.31330			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.58000	118.66716	1.55500	119.01692			0.00	0	40,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.15059	104.49020	2.14516			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	14.23465	117.22671	14.19901			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	12.89003	117.96601	12.85706			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	11.25506	108.44717	11.22816			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	16.87251	100.61804	16.83141			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	65.06569	100.74391	64.90702			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	93.55675	100.55022	93.31624			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	50.00000	100.00000	99.72678			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	99.92941	100.00000	99.67053			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	36.54502	100.00000	36.45452			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	93.44266	100.00000	93.21640			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ187U	On 21/02/2014	Spot Bond	100.00000	37.20610	100.00000	37.07859			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	26.70656	124.62183	26.62972			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	24.01679	105.65441	23.96058			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	17.74361	106.40064	17.69717			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	10.14665	101.27791	10.12179			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	31.54468	100.72291	31.46778			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	30.96181	100.66122	30.88635			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00126	100.64003	0.00126			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	31.67915	100.73714	31.60190			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00125	100.71039	0.00125			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	62.96648	100.58516	62.76890			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	30.46835	100.60896	30.39414			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	17.05989	100.62801	17.01834			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	62.97973	100.58802	62.78210			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.00127	100.58833	0.00126			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.00126	100.61654	0.00126			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	20.11773	107.62781	20.07020		49,616,420,410.00		461,000	6,461,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	11.00716	115.04070	10.97971		33,361,803,000.00		290,000	503,891,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Spot Bond	123.79417	8.06279	123.79417	8.04171			0.00	0	262,866,000.00
ES26	On 02/04/2026	Spot Bond	101.89369	9.97264	101.89369	9.95010			0.00	0	45,608,000.00
ES33	On 15/09/2033	Spot Bond	8.62500	91.93790	8.60000	92.13614		189,750,000,000.00	22,000,000	593,326,000.00	
FIFB01	On 24/08/2015	Spot Bond	100.52379	17.00827	100.52379	16.96688			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	55.77294	101.23849	55.63330			0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	88.14869	100.14918	87.93600			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.51274	100.00000	12.48242			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	12.17643	100.00000	12.14694			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	63.65451	100.72700	63.45453			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	63.76497	100.75346	63.56459			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	64.11832	100.83807	63.91668			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	64.31702	100.88562	64.11467			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	34.01414	106.83968	33.93380			0.00	0	15,100,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	9.67274	102.29365	9.65081			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	12.25614	100.22508	12.22572			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	8.85312	100.22502	8.83115			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	9.49267	101.16350	9.46943			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01703	101.09860	0.01699			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	12.36971	109.77327	12.34000			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	9.62619	98.22086	9.60274			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	53.88254	100.00000	53.75097			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	76.43629	215.70757	76.11270			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	70.52774	105.50847	70.38971			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.40515	127.58470	2.39822			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.52316	273.62971	2.51124			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.47635	149.98730	2.46875			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.07589	199.45863	2.06801			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	23.01779	121.07209	22.95767			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	28.28821	100.00000	28.22491			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	28.28821	100.00000	28.22491			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.60627	52.69690	3.60209			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.43472	33.20196	3.43203			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.70340	31.98407	3.70059			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	40.98392	100.55103	40.89230			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	100.79360	101.09338	100.25749			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC101	On 24/02/2017	Spot Bond	100.83125	14.75209	100.83125	14.71609			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	44.69178	100.12935	44.58098			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	41.26527	100.07866	41.16301			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	14.39602	100.80714	14.36090			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	14.39602	100.80714	14.36090			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	10.66726	100.52930	10.64072			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	14.18454	100.79281	14.14993			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	11.63673	100.08975	11.60789			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	87.50842	100.50743	87.10529			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	16.00595	100.15766	15.96627			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	10.25392	100.07580	10.22851			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	11.12620	100.08460	11.09862			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	42.68623	100.10209	42.58043			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.69250	98.00000	9.66799			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.39863	100.00000	9.37440			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	15.85016	100.15523	15.81086			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	11.10446	100.08737	11.07694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC119		On 20/06/2017	Spot Bond	100.10732	13.12513	100.10732	13.09260		0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	100.11620	14.02890	100.11620	13.99412		0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	100.08283	10.64706	100.08283	10.62067		0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	102.36455	11.54727	102.36455	11.51807		0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	100.12857	15.29397	100.12857	15.25605		0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	100.08579	10.94491	100.08579	10.91778		0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	100.00000	7.22560	100.00000	7.20698		0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	100.10168	11.75266	100.10168	11.72352		0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	100.12161	13.80071	100.12161	13.76649		0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	100.09179	10.74447	100.09179	10.71784		0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	100.09811	11.38802	100.09811	11.35979		0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	100.11547	13.16814	100.11547	13.13549		0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	100.10701	12.29958	100.10701	12.26910		0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	100.12057	13.69349	100.12057	13.65955		0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	100.12805	14.46537	100.12805	14.42952		0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	100.11516	13.13597	100.11516	13.10341		0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	100.11151	12.76069	100.11151	12.72906		0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	100.09968	11.54889	100.09968	11.52027		0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC137	On 20/09/2017	Spot Bond	100.09779	11.35584	100.09779	11.32770			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	13.97224	100.12327	13.93761			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	13.81143	100.12172	13.77719			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	13.37186	100.11745	13.33870			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	13.99368	100.12348	13.95899			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	12.03149	100.10439	12.00167			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.78738	100.09221	10.76064			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.24260	100.07700	9.21970			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	14.60473	100.12940	14.56853			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	30.24071	100.09221	30.16577			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	19.03625	100.10419	18.98907			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.39604	100.72629	13.36338			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	18.56933	100.09926	18.52331			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	10.10086	100.08547	10.07582			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.34667	98.00000	1.34326			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	10.20813	100.08652	10.18284			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	9.36061	100.07817	9.33742			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC154	On 20/12/2017	Spot Bond			100.08103	9.65029	100.08103	9.62637				0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond			100.10890	12.49260	100.10890	12.46164				0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond			100.20368	52.70685	100.20368	52.53835				0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond			100.21459	36.47435	100.21459	36.38385				0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond			100.20368	56.84440	100.20368	56.66267				0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond			100.19795	36.38933	100.19795	36.29905				0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond			100.07944	1.56716	100.07944	1.56327				0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond			100.38297	0.64228	100.38297	0.64068				0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond			100.57737	41.36901	100.57737	41.27651				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond			101.33365	37.68144	101.33365	37.58701				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond			100.08266	22.14425	100.08266	22.08937				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond			100.08218	17.24866	100.08218	17.20591				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond			101.28616	66.31568	101.28616	66.15318				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond			98.45245	10.05233	98.45245	10.02779				0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond			115.36525	92.67692	115.36525	92.40624				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond			101.29693	79.23678	101.29693	79.00680				0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond			100.00000	96.56085	100.00000	96.30607				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond			100.06887	40.60899	100.06887	40.50836				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC61	On 28/07/2017	Spot Bond	101.11641	8.71490	101.11641	8.69358			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	7.91775	115.36587	7.89818			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	12.32990	100.08387	12.29934			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	12.42436	100.08483	12.39358			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	6.06451	115.54905	6.04950			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	28.47198	113.64754	28.41283			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	5.56062	115.36587	5.54687			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	6.74363	117.71276	6.72668			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	9.32383	118.00209	9.30395			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	9.67539	101.27177	9.65169			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	19.07861	100.00000	19.03137			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	18.73666	100.20020	18.69018			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	17.06521	100.17418	17.02289			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	107.67755	4.73000	107.64166			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	17.27288	100.17741	17.23004			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	11.11221	100.07144	11.08468			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	12.26692	100.08326	12.23651			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC85	On 20/12/2014	Spot Bond	100.11237	32.12026	100.11237	32.04064			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	13.82019	100.09907	13.78594			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	13.42141	100.09502	13.38815			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	91.95938	100.06298	91.74083			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	91.96780	100.06521	91.74922			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	92.00316	100.06023	91.78451			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	92.08993	100.06131	91.87108			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	10.71133	100.08049	10.68479			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	16.23444	100.16123	16.19418			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	10.70070	100.08038	10.67418			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	23.94448	97.80179	23.88636			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	16.76408	100.16949	16.72251			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	14.84109	100.83728	14.80487			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	65.92537	99.94942	65.71963			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	67.70526	101.49845	67.49114			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	66.11599	99.46188	65.91053			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	67.25379	103.49133	67.03748			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	66.73786	97.69123	66.53368			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2D	On 02/08/2013	Spot Bond	100.87998	65.95421	100.87998	65.74672				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	66.43019	101.02852	66.22093				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	67.01453	101.21079	66.80311				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	67.38120	101.32512	67.16841				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	17.24251	144.28965	17.18731				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	60.50426	100.90946	60.30965				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	36.79286	103.60434	36.69483				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	19.19590	101.69223	19.14764				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	14.15209	103.43851	14.11061				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	8.74031	102.25429	8.71822				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.49796	101.76484	8.47704				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	13.48615	100.00000	13.46057				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.62042	261.70847	2.60840				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.52504	273.38978	2.51311				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.66335	256.75899	2.65129				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	3.55027	123.65104	3.54100				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	8.44527	101.04016	8.42461				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS51	On 31/01/2022	Spot Bond	123.78317	3.91203	123.78317	3.90101				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	12.16107	101.29456	12.12493				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	10.39291	101.45459	10.36684				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	66.67938	101.10626	66.46920				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	8.30495	100.92257	8.28467				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	59.12688	100.00005	58.98047				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.13611	98.38735	2.13103				0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	89.07109	101.21006	88.86231				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	91.71706	100.00000	91.50023				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	87.48286	100.42877	87.07824				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.90995	100.00000	0.90775				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.88849	104.97509	12.85516				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	84.25522	100.28475	83.87135				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	82.75399	100.19981	82.38396				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.96343	100.80772	7.94400				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	17.04985	101.07593	17.00721				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.87600	100.44759	8.85392				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	40.62748	100.17395	40.52673				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS76	On 18/06/2017	Spot Bond	100.76967	15.42075	100.76967	15.38229				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	36.56910	100.98200	36.47369				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	64.38798	100.85889	64.18546				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	12.43829	102.64440	12.40676				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	50.93960	100.85054	63.62712				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.59470	108.09035	2.58801				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	1.61577	101.11747	1.61181				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	56.77126	100.16642	56.63046				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	34.52043	107.16699	34.43869				0.00	0	1,400,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	25.54896	108.33117	25.48794				0.00	0	1,000,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	14.26084	107.16932	14.22708				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	12.30417	109.08100	12.27463				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	12.29633	117.62764	12.26511				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	10.02303	108.91524	9.99898				0.00	0	2,400,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	10.17173	118.59653	10.14574				0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	12.57075	109.40010	12.54098				0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	11.30377	86.57971	11.28145				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FTG1	On 05/09/2016	Spot Bond	100.55204	15.47422	100.55204	15.43572			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	14.90130	101.32185	14.86396			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	19.63050	101.40666	19.58127			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	13.72138	107.64302	13.68896			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	99.89473	100.00000	99.64500			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000		14,400,000.00		144	48.00
GPT11	On 29/01/2013	Spot Bond	100.00000	98.64865	100.00000	98.38274			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	96.61733	100.00000	96.37638			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.79486	98.37010	100.79486	98.10361			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	91.21978	100.37860	90.99152			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126	94.35594	99.24126	94.11449			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	87.04641	98.75737	86.84188			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	99.54346	99.72802	99.54346	99.45752			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	99.99993	100.00000	99.99986			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	99.45694	98.12831	99.45694	97.86663			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD182	On 04/02/2013	Spot Bond	99.40089	97.09149	99.40089	96.83544			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	99.99952	100.00000	99.99946			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	99.99925	100.00000	99.99918			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.32451	101.20169	7.30618			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	9.09603	101.57032	9.07319			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	1.75805	100.58455	1.75218			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	1.75715	100.59878	1.75128			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	1.75541	100.62628	1.74955			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.05643	100.00000	2.05112			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	1.75326	100.66039	1.74740			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	1.75028	100.70773	1.74442			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.25900	29.41247	100.25900	29.33946			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	13.54130	101.08226	13.50818			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	101.25499	14.59297	101.25499	14.55643			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT04	On 15/09/2016	Spot Bond	100.11004	10.92494	100.11004	10.89786			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	21.57776	101.64234	21.52471			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.86076	100.23736	8.83877			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	11.25091	99.99999	11.22305			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	18.93472	101.18024	18.88734			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.76667	100.20054	8.74492			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			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	52.45736	101.50868	52.39233			0.00	0	0.00
HMS1B3	On 19/02/2013	Spot Bond	101.50868	52.45736	101.50868	52.39233			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00006	100.00000	50.00005			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	74.41008	100.00000	74.27278			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	77.49291	101.18125	77.27178			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	19.14653	101.21718	19.09340			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	19.27032	107.10005	19.21959			0.00	0	0.00
HMS1C2	On 19/02/2013	Spot Bond	101.59173	52.58456	101.59173	52.48981			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	77.54778	101.22625	77.32642			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C4	On 19/07/2015	Spot Bond	101.28016	19.43303	101.28016	19.37915			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	17.16066	117.06290	17.11179			0.00	0	0.00
HMS1D2	On 19/02/2013	Spot Bond	101.69896	52.74897	101.69896	52.61559			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	77.64651	101.30724	77.42474			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	19.80103	101.36111	19.74621			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	17.99265	114.94363	17.94223			0.00	0	0.00
HMS1E2	On 19/02/2013	Spot Bond	102.07916	53.33015	102.07916	53.06094			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	77.77811	101.41519	77.55578			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	20.25027	101.46001	20.19427			0.00	0	0.00
HMS1F2	On 19/02/2013	Spot Bond	102.24978	53.68665	102.24978	53.68367			0.00	0	0.00
HMS1G2	On 19/02/2013	Spot Bond	102.77072	54.53506	102.77072	54.53209			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	12.81232	120.49879	12.77953			0.00	0	32,686,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.48217	278.97229	2.47029			0.00	0	96,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.47848	279.46415	2.46660			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	12.83535	109.78196	12.80486			0.00	0	29,400,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	12.81205	110.08516	12.78154			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.06000	113.46848	1.06000	113.44196			10,918,000,000.00	10,300,000	383,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On 31/01/2038	Spot Bond	1.72000	113.62516	1.72000	113.59658			33,196,000,000.00	19,300,000	132,500,000.00
I2050	On 31/12/2050	Spot Bond	1.87000	120.21722	1.87000	120.18639			6,890,950,000.00	3,685,000	92,037,000.00
IBC01	On 16/03/2015	Spot Bond	94.50000	24.08747	94.50000	24.04361			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	26.73035	111.10415	26.66518			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	94.41951	100.38955	94.19011			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	21.16784	101.98179	21.11450			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090	20.54703	100.56090	20.49589			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	76.52432	99.93156	76.21085			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	60.54209	100.23834	60.39185			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	40.78189	100.38793	40.68054			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	46.39055	104.99431	46.28252			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	17.66454	110.23108	17.62174			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	12.97344	114.54738	12.94103			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	42.67170	103.99743	42.57364			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	36.82889	101.06758	36.73280			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	30.21509	100.58995	30.14151			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	29.11364	111.22906	29.03780			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	15.35583	108.02289	15.31983			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL32	On 03/11/2014	Spot Bond	100.81617	29.68645	100.81617	31.09249				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	10.18401	100.86946	11.73496				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	5.29366	123.12082	5.27987				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	2.12688	127.68743	2.12119				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	19.94838	99.85267	19.89905				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	9.18062	99.84531	9.15792				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	11.59882	108.72274	11.57119				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	20.77119	100.33316	20.71960				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	9.62196	100.11008	9.59811				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	10.04331	100.65809	10.01883				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	9.11045	102.66026	9.08973				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	7.76508	99.50921	7.74777				0.00	0	100,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	84.64893	100.00000	84.46922				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00139	100.00000	0.00139				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	21.48963	100.89947	21.44146				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	21.48963	100.89947	21.44146				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	8.29242	101.97863	8.27387				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCP04	On	19/10/2017		Spot Bond	100.89947	8.14927	100.89947	8.13100				0.00	0	0.00
IDW001	On	30/06/2016		Spot Bond	100.90751	14.61859	100.90751	14.58210				0.00	0	0.00
IDW002	On	30/06/2016		Spot Bond	100.84756	14.40238	100.84756	14.36644				0.00	0	0.00
IDW003	On	30/06/2016		Spot Bond	99.83295	14.62201	99.83295	14.58585				0.00	0	0.00
IFM01	On	31/03/2016		Spot Bond	114.58662	19.55127	114.58662	19.50268				0.00	0	0.00
IHL01	On	29/12/2014		Spot Bond	99.86601	28.58724	99.86601	28.51653				0.00	0	0.00
IHL02	On	29/12/2014		Spot Bond	99.86601	28.58724	99.86601	28.51653				0.00	0	0.00
IHL03	On	17/05/2017		Spot Bond	100.72296	11.27748	100.72296	11.24999				0.00	0	0.00
IKH1D	On	09/12/2028		Spot Bond	100.00000	8.07552	100.00000	8.05552				0.00	0	0.00
IN01E	On	23/07/2013		Spot Bond	101.81841	77.57300	101.81841	77.35459				0.00	0	0.00
IN02E	On	06/08/2013		Spot Bond	101.39919	64.73847	101.39919	64.53390				0.00	0	0.00
IN03E	On	13/08/2013		Spot Bond	101.19088	63.37566	101.19088	63.17576				0.00	0	0.00
IN04	On	15/03/2015		Spot Bond	103.56174	26.97163	103.56174	26.90951				0.00	0	0.00
IN04E	On	27/08/2013		Spot Bond	100.41740	60.87265	100.41740	60.68191				0.00	0	0.00
IN05E	On	14/11/2013		Spot Bond	100.58388	63.85569	100.58388	63.69847				0.00	0	0.00
IN07	On	16/05/2013		Spot Bond	101.41671	83.13018	101.41671	82.95439				0.00	0	0.00
IN09	On	01/02/2016		Spot Bond	101.24311	16.39389	101.24311	16.35374				0.00	0	0.00
IN177U	On	24/01/2013		Spot Bond	100.00000	50.00000	100.00000	99.72678				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN178U	On 24/01/2013	Spot Bond	100.00000	50.00000	100.00000	99.72678			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	50.00000	100.00000	99.72678			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	99.50873	50.12314	99.50873	50.12313			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	99.40818	98.65654	99.40818	98.39217			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	99.30784	96.83831	99.30784	96.58384			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	99.19658	95.08988	99.19658	94.84478			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	93.40658	99.09525	93.17031			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	91.78509	98.99412	91.55717			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	90.22253	98.88812	90.00254			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	88.71500	98.78695	88.50250			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	87.25994	98.68599	87.05456			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND313	On 26/03/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.40844	100,000.00000	0.40392			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND331	On 07/05/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	65.60060	100.00000	65.47614			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	64.73432	100.00000	64.61151			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	63.87949	100.00000	63.75829			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	62.20354	100.00000	62.08552			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	61.38212	100.00000	61.26567			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	60.57155	100.00000	60.45664			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	59.77169	100.00000	59.65829			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	58.98239	100.00000	58.87049			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	58.20351	100.00000	58.09309			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	57.43492	100.00000	57.32595			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	56.67647	100.00000	56.56895			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND348	On 26/11/2013	Spot Bond	100.00000	55.92805	100.00000	55.82194			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	55.18950	100.00000	55.08479			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	54.46071	100.00000	54.35738			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	53.74154	100.00000	53.63958			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	98.98247	100.81810	98.63241			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.70300	102.04646	100.70300	101.77467			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	90.79230	100.70818	90.35935			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	16.74454	101.98370	16.70235			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	16.49810	106.31357	16.45496			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	15.88295	104.39662	15.84208			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	8.97477	99.99991	8.95255			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	96.56532	100.00000	96.32450			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	31.82265	100.36848	31.74358			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	10.45826	100.00021	10.43237			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	92.16250	100.00000	91.94254			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.00561	6.50000	101.98768			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING154	On 03/04/2013	Spot Bond	101.36114	86.48730	101.36114	86.28622			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	84.51934	101.10456	84.32725			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	10.83854	100.08473	10.81167			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	27.09141	101.44140	27.02345			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	94.48547	100.25042	94.25337			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	83.26123	100.25042	82.88711			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	91.91675	100.08567	91.69721			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	91.74238	100.07206	91.52381			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	96.11373	100.37849	95.87322			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	86.25272	100.38408	85.85940			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	60.65736	100.38408	60.46735			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	96.12279	100.37919	95.88226			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	15.41175	100.00000	15.37441			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	9.86352	100.00000	9.83963			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.96288	49.76045	100.96288	49.76043			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	80.62876	100.27920	80.29064			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	77.23803	100.08647	76.90773			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING187	On 01/07/2013	Spot Bond	100.00000	81.39903	100.00000	81.15604	0.00	0	0.00			
ING188	On 01/07/2013	Spot Bond	100.00000	77.95966	100.00000	77.68803	0.00	0	0.00			
ING32	On 30/04/2013	Spot Bond	100.90615	99.20423	100.90615	98.68306	0.00	0	0.00			
ING33	On 31/10/2013	Spot Bond	100.92542	66.28865	100.92542	66.12674	0.00	0	0.00			
ING34	On 31/10/2013	Spot Bond	100.92542	66.28865	100.92542	66.12674	0.00	0	0.00			
ING46	On 16/10/2013	Spot Bond	101.29332	55.21927	101.29332	55.08096	0.00	0	0.00			
ING60U	On 28/02/2014	Spot Bond	100.00000	46.82125	100.00000	46.70530	0.00	0	0.00			
ING89	On 31/12/2014	Spot Bond	102.06095	29.13012	102.06095	29.05666	0.00	0	0.00			
INJ02	On 30/04/2015	Spot Bond	101.68471	28.10025	101.68471	28.03115	0.00	0	0.00			
IPB3	On 04/12/2013	Spot Bond	100.42003	62.20067	100.42003	62.04607	0.00	0	0.00			
IPF01	On 13/04/2015	Spot Bond	101.24581	19.20810	101.24581	19.16000	0.00	0	0.00			
IPF02	On 13/04/2016	Spot Bond	101.27443	11.84006	101.27443	11.81040	0.00	0	0.00			
IPF03	On 13/04/2017	Spot Bond	101.29354	8.89903	101.29354	8.87674	0.00	0	0.00			
IPF06	On 13/04/2017	Spot Bond	107.00679	12.95270	107.00679	12.92223	0.00	0	0.00			
IPL4	On 29/03/2014	Spot Bond	105.51634	44.99759	105.51634	44.89239	0.00	0	0.00			
IPL5	On 28/09/2015	Spot Bond	100.55058	15.98770	100.55058	15.94791	0.00	0	0.00			
IPL6	On 28/09/2017	Spot Bond	111.16948	13.19935	111.16948	13.16716	0.00	0	12,500,000.00			
IV012	On 26/11/2014	Spot Bond	100.64446	31.61294	100.64446	31.53591	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV013	On 22/06/2015	Spot Bond	100.00026	21.96537	100.00026	21.91098				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	22.12739	106.83400	22.07541				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	9.91890	100.08056	9.89432				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	8.90259	100.38986	8.88047				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.33311	117.02647	2.32728				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	2.89709	129.51692	2.88856				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	60.59485	100.38643	60.40295				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	8.08562	99.81973	8.06562				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	7.73622	101.53934	7.71680				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	7.64445	101.19270	7.62573				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.26543	100.25130	0.26477				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	8.12686	99.94061	8.10674				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	54.57941	100.95973	54.44310				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.15675	92.45654	2.14852				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.08187	95.34778	2.07309				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	63.24639	100.52241	63.09077				0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	93.29610	103.46133	93.07385				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV07	On 31/03/2013	Spot Bond	99.88087	90.22905	99.88087	90.02039			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	15.53397	114.89453	15.49507			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	11.71383	101.30356	11.68513			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.86634	129.51692	2.85790			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	99.47998	50.13034	99.47998	99.72819			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	99.37949	98.12974	99.37949	97.86825			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	99.27921	96.33172	99.27921	96.07997			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	99.16760	94.60243	99.16760	94.35990			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	92.93714	99.06633	92.70330			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	91.33269	98.96527	91.10708			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	89.78629	98.85919	89.56847			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	88.29404	98.75808	88.08361			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA312	On 22/03/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA329	On 22/05/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	61.96773	100.00000	61.85016			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	61.14943	100.00000	61.03342			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	60.34194	100.00000	60.22745			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	59.54510	100.00000	59.43213			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	58.75879	100.00000	58.64732			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	57.98287	100.00000	57.87286			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	57.21719	100.00000	57.10864			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA347	On 21/11/2013	Spot Bond	100.00000	56.46162	100.00000	56.35450			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	55.71603	100.00000	55.61032			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	54.98029	100.00000	54.87598			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	54.25426	100.00000	54.15132			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	53.53781	100.00000	53.43624			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	81.06154	99.74330	80.82500			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.55228	100.81205	8.53141			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	43.98062	101.01716	45.50521			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	16.31173	101.02507	16.27185			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	65.90787	100.81807	65.70065			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.68775	101.50489	100.68775	101.23600			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	94.48146	100.65963	94.01322			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	81.18368	100.00000	81.01313			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	60.82179	100.00000	60.67445			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	10.36311	101.04078	10.33777			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	101.48900	100.00000	100.96042			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	96.33508	100.00000	95.83333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB004	On 01/02/2013	Spot Bond	105.05151	109.47924	105.05151	109.17210			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	102.29206	104.62962	102.02626			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.23370	102.42188	2.22860			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	1.69098	101.21431	1.68684			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	105.02606	100.00000	104.74524			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	90.45578	100.00000	90.24688			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	11.49190	153.49881	11.45579			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	65.85817	101.46222	65.69654			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	20.31004	100.47188	20.25953			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	12.87622	103.08494	12.84716			0.00	0	7,000,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.40116	101.72477	1.39799			0.00	0	9,910,000.00
LHL01	On 13/12/2015	Spot Bond	100.30391	9.47185	100.30391	9.44833			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	20.20042	100.60223	20.15525			0.00	0	10,000,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	3.86695	100.33330	3.85734			0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	64.12792	100.80210	63.92631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ024	On 11/03/2013	Spot Bond	98.89515	88.91774	98.89515	88.70403			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	55.35970	101.14527	55.22121			0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	99.30996	95.33118	99.30996	95.08455			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	89.77699	98.95948	89.55900			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	82.62110	98.43044	82.43743			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	99.38845	96.58116	99.38845	96.32783			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	92.93025	99.17027	92.69620			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	84.39463	101.29323	84.20383			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	37.74586	101.31233	37.65129			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	87.23274	100.54173	86.83077			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	42.34394	100.58073	42.24082			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	26.57578	101.30733	26.50920			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	18.82220	101.17095	18.77511			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	15.14051	99.84625	15.10266			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	8.27897	99.84060	8.25827			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF031	On 06/12/2013	Spot Bond	100.25866	57.67443	100.25866	57.52968			0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	105.63848	100.00000	105.35451			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.07042	105.51412	101.07042	105.22673			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	45.96558	101.08567	45.85315			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	44.64281	100.00000	44.53466			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	99.83686	100.00000	99.58152			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	44.05511	100.00000	43.94839			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	38.47612	100.00000	38.38084			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	23.50508	100.00000	23.44687			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	23.17492	100.00000	23.11878			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	5.96628	100.00000	5.95150			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	14.56611	100.00000	14.53004			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	10.84628	109.95029	10.82020			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	29.44881	100.21678	29.37574			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	56.76612	100.18427	56.62532			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	23.21224	100.20050	23.15465			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	31.37198	101.34831	31.30140			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	31.41976	101.35889	31.34906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA3	On 05/10/2016	Spot Bond	101.41174	12.90038	101.41174	12.87134				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	7.54246	103.44664	7.52511				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.23034	103.61067	7.21368				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	15.20964	101.86568	15.17528				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	9.97000	104.35890	9.94689				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	10.04375	104.67108	10.02041				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	27.81519	106.18586	27.75019				0.00	0	87,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	15.45985	100.06286	15.42154				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.54973	100.06556	7.53103				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	10.36835	110.15502	10.34035				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	20.39104	107.16233	20.34277				0.00	0	25,400,000.00
MIIL01	On 31/05/2015	Spot Bond	100.44922	21.92240	100.44922	21.86789				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	104.78971	11.86886	104.78971	11.84141				0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	86.35006	100.42970	85.94887				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	11.54964	104.79935	11.52294				0.00	0	6,800,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	34.35330	110.61908	34.26985				0.00	0	1,900,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	19.10214	110.59153	19.05574				0.00	0	9,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04	On 13/07/2017	Spot Bond	115.34633	10.58564	115.34633	10.55904			0.00	0	3,100,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	58.53672	102.81634	58.40345			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	87.04454	98.77372	86.83999			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	83.16877	98.48888	82.98254			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.87618	100.00000	6.85952			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.11765	100.00000	0.11736			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	7.20254	100.00000	7.18509			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	7.29155	100.00000	7.27389			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.70169	100.89771	6.68532			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.78974	100.61875	6.77320			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.90712	100.62967	6.89029			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.96579	100.63509	6.94882			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	7.03620	100.64159	7.01905			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	7.21218	100.65787	7.19461			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	7.32947	100.66881	7.31161			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	7.45848	100.68074	7.44030			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	7.57573	100.69157	7.55726			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A502	On 14/08/2020	Spot Bond	100.69687	7.63436	100.69687	7.61575				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	8.33735	100.76218	8.31702				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	9.15657	100.83813	9.13422				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.11765	100.00000	0.11736				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.11765	100.00000	0.11736				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	9.30291	103.67668	9.28147				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	36.65841	101.36748	36.56250				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	30.11849	100.92433	30.04493				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	21.64650	100.76441	21.59371				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	9.77750	100.97362	9.75361				0.00	0	133,000.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	16.18311	100.60434	16.14370				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	8.90163	100.47967	8.87997				0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	21.49638	112.76469	21.44333				0.00	0	10,400,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	16.72559	100.61353	16.68394			402,454,120,000.00	4,000,000	1,000,000.00	
NBK3A	On 09/09/2019	Spot Bond	122.79495	13.48620	122.79495	13.45059				0.00	0	10,940,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.49941	32.99078	3.49667				0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	83.54617	101.43082	83.35636				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On 19/04/2015	Spot Bond	108.29303	24.43472	108.29303	24.37669			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	19.22842	101.23516	19.17507			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	7.36269	101.30698	7.33828			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	45.23436	104.56520	45.12938			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	39.86912	100.00004	39.77039			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	17.24224	109.74955	17.20063			0.00	0	26,177,960.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	12.47348	100.00006	12.44260			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	100.84980	119.17407	100.55901			0.00	0	0.00
NCLN17	On 24/01/2013	Spot Bond	100.94176	52.61475	100.94176	99.72421			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	96.03724	100.33399	95.80115			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	33.17617	100.00000	33.11323			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	41.90495	100.00000	41.82544			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	31.63791	100.00000	31.57788			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	29.99957	100.00000	29.94265			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	22.49435	100.55018	22.43959			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	94.49062	100.22266	94.26138			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	91.68190	99.94761	91.46678			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	91.40673	99.94811	91.19276			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN52	On 26/03/2013	Spot Bond	99.94811	91.40673	99.94811	91.19276				0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	91.40673	99.94811	91.19276				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	21.10730	99.86407	21.05510				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	20.02441	101.50309	19.97416				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	19.63116	101.36582	19.58196				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	22.12779	100.40506	22.07280				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	18.67289	80.20911	18.64278				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	16.55545	100.38119	16.51431				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	13.66699	100.00000	13.64106				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	12.86681	101.10639	12.83533				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	13.44233	101.21257	13.40942				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	14.47405	101.03995	14.43866				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	12.53245	101.41775	12.50102				0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	15.12796	76.11506	15.10452				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	60.74938	100.41337	60.55481				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	40.71495	100.10537	40.61404				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN72	On 17/03/2014	Spot Bond	100.10374	40.64168	100.10374	40.54095			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	19.92445	99.82783	19.87518			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.73821	100.74066	9.71446			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.76515	100.07228	8.74342			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	15.63298	100.06803	15.59424			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	8.39025	101.43571	8.36921			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	21.83101	110.75661	21.77792			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	64.75313	105.36061	64.60191			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	50.07819	106.42411	49.96221			0.00	0	3,800,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	7.91744	101.17472	7.89763			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	15.22703	119.90407	15.18756			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	11.11194	108.97397	11.08287			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	88.49377	98.87170	88.28215			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	18.56998	100.47393	18.52380			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.03196	156.96491	5.01493			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	8.20067	115.40836	12.84384			0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	88.28571	98.83767	88.07515			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NPL02	On 13/06/2013	Spot Bond	97.39714	72.80256	97.39714	72.66140				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	56.90475	100.19307	56.76359				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	10.89262	114.59979	10.86283				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	13.27568	100.55569	13.24336				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	42.77395	100.53494	42.66982				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	88.75873	100.49411	88.34221				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	21.53929	100.52625	21.48687				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	10.89945	116.99821	10.86909				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	43.02951	100.56446	42.92475				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	88.91033	100.52540	88.49299				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	21.72551	100.54276	21.67262				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	11.32021	114.44931	11.28930				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	43.33011	100.59918	43.22458				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	89.11245	100.56709	88.69401				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	22.06846	100.57314	22.01472				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	89.14193	100.57316	88.72332				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	89.31277	100.58790	88.89332				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C9	On 22/05/2013	Spot Bond	100.65124	89.52085	100.65124	89.10019			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	89.79448	100.70756	89.37232			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	9.81954	100.72887	9.79559			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	14.77419	100.67612	14.73818			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	62.50441	134.34526	62.31442			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	42.61338	108.59837	42.51139			0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	11.62925	125.30314	11.59821			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	89.97970	100.00000	89.77141			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	11.57857	134.80590	11.54565			0.00	0	4,500,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.43937	171.14853	4.42342			0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	10.59498	135.14144	10.56497			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	83.70853	101.23304	83.52066			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	37.34740	101.21485	37.25391			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	37.23667	101.18197	37.14349			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	11.58769	101.47481	11.55925			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	21.46611	100.95122	21.41367			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	65.53525	100.91565	65.32902			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	16.18658	101.05067	16.14700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A1	On 18/10/2015	Spot Bond	100.00000	14.26692	100.00000	14.23160				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	14.31331	100.00000	14.27787				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	14.34115	100.00000	14.30563				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	15.00916	100.00000	14.97200				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	15.75140	100.00000	15.71240				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	20.39040	100.00000	20.33992				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	18.65276	108.19161	18.60851				0.00	0	98,100,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.32401	100.00000	4.31353				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	15.20056	104.37000	15.17082				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	21.80177	100.00000	21.74779				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.26959	100.00000	6.25406				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	81.42718	100.19068	81.07107				0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	99.51117	99.72811	99.51117	99.45769				0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	96.61993	100.38733	96.37752				0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	71.14692	100.00000	71.01194				0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	92.84371	100.47782	92.60702				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A1F	On 15/06/2014	Spot Bond	100.10564	40.86551	100.10564	40.76422			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	35.99782	100.09773	35.90553			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	80.44556	100.09376	80.09706			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	80.56208	100.09863	80.21305			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	60.11782	100.10500	59.92579			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	40.99070	100.10840	40.88909			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	35.99651	100.10173	35.90421			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	80.75626	100.10673	80.40638			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	60.19318	100.10663	60.00091			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	41.27052	100.11457	41.16821			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	35.99493	100.10653	35.90263			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	81.10579	100.12130	80.75435			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	41.57978	100.12138	41.47671			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	35.99309	100.11212	35.90079			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	81.41646	100.13423	81.06364			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	43.71351	100.68448	43.60696			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	35.61872	116.98567	35.52720			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	29.18604	91.25497	29.12549			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P	On 21/12/2025	Spot Bond	40.60007	0.84739	40.60007	0.84653				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	5.33000	124.72889	5.34000	124.68342			117,547,905,280,000.00	054,016,000	7,820,092,000.00	
R158	On 15/09/2015	Spot Bond	124.15418	22.36304	124.15418	22.30279				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	14.90896	86.87026	14.87928				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	17.11345	130.95502	17.06537				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.06038	82.70497	8.04498				0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	72.03642	107.05466	71.86877				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.23500	129.29870	7.22000	129.42873			43,821,895,785,000.00	056,931,000	9,868,239,001.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.76571	38.29047	0.76497				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.70427	36.16829	0.70363				0.00	0	0.00
R189	On 31/03/2013	Spot Bond	217.29089	160.57973	217.24932	159.87230				0.00	0	1,280,775,472.00
R197	On 07/12/2023	Spot Bond	0.92000	286.40700	0.92000	286.34107			125,875,780,000.00	136,821,500	107,138,000.00	
R201	On 21/12/2014	Spot Bond	5.07000	107.41739	5.08000	107.38385			639,555,150,000.00	126,145,000	503,587,310.00	
R202	On 07/12/2033	Spot Bond	1.62000	217.54051	1.62000	217.48629			742,100,863,860.00	458,086,953	1,181,213,000.00	
R2023	On 28/02/2023	Spot Bond	6.71500	110.61703	6.71000	110.63483			26,490,795,870,000.00	945,018,000	2,739,325,000.00	
R203	On 15/09/2017	Spot Bond	5.75500	113.00483	5.77500	112.90186			22,855,148,025,000.00	971,355,000	5,693,499,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 21/12/2018	Spot Bond	6.01000	110.51084	6.02000	110.44085		5,411,437,409,590.00	900,405,559	4,650,572,559.00	
R2048	On 28/02/2048	Spot Bond	108.88836	11.41026	108.88836	11.38289		153,532,587,600,000.00	410,000,000	2,416,900,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	38.73719	100.00000	38.64127		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.10000	102.43940	5.10500	102.42036		4,402,320,000,000.00	863,200,000	1,085,304,000.00	
R207	On 15/01/2020	Spot Bond	6.24500	105.79079	6.25500	105.71506		41,817,304,372,000.00	696,125,600	6,783,148,000.00	
R208	On 31/03/2021	Spot Bond	6.38500	104.43703	6.38000	104.45095		77,067,620,533,545.00	070,105,017	7,909,238,017.00	
R209	On 31/03/2036	Spot Bond	8.02500	83.42877	8.00000	83.63462		13,430,190,600,000.00	673,544,000	7,357,241,000.00	
R210	On 31/03/2028	Spot Bond	1.38000	165.67563	1.35500	166.16196		93,231,420,000.00	67,559,000	418,342,000.00	
R211	On 31/01/2017	Spot Bond	0.09000	113.99271	-0.09000	113.96934		(37,260,000,000.00)	414,000,000	1,195,172,000.00	
R212	On 31/01/2022	Spot Bond	0.81500	132.78731	0.81500	132.75716		269,286,229,880.00	330,412,552	1,345,683,619.00	
R213	On 28/02/2031	Spot Bond	7.77000	95.39725	7.75000	95.55968		34,862,808,960,000.00	486,848,000	4,142,974,000.00	
R214	On 28/02/2041	Spot Bond	84.68795	10.20422	84.68795	10.18433		442,096,759,448,850.00	220,303,000	7,411,447,000.00	
R223C	On 15/03/2013	Spot Bond	98.99493	88.05844	98.99493	87.84863		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	60.46399	96.64575	60.33244		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	41.51435	94.28171	41.42587		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	28.98491	91.87036	28.92444		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	20.76934	88.83566	20.72720		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	86.87026	14.90896	86.87026	14.87928		0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R229C	On 15/03/2016	Spot Bond	84.86749	10.86146	84.86749	10.84025				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	8.06038	82.70497	8.04498				0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	71.64042	97.62766	71.50340				0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	49.37096	95.17874	49.26548				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	34.21847	92.80992	34.14688				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	24.05578	90.60553	24.00644				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	17.35606	87.76872	17.32140				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	12.54711	85.82547	12.52252				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	9.23365	83.71772	9.21593				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	6.93527	81.42381	6.92227				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.58038	77.48625	5.57035				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.37244	75.13464	4.36478				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.57459	72.16183	3.56854				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.86977	70.13136	2.86504				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.33253	68.17127	2.32877				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.92284	66.23386	1.91982				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.72520	63.06100	1.72260				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R338C	On 21/12/2020	Spot Bond	61.24492	1.46348	61.24492	1.46134			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.29087	59.05342	1.28903			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.11701	57.39997	1.11546			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	0.97529	55.80907	0.97397			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.85882	54.27807	0.85769			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.75899	52.85822	0.75802			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.67543	51.49553	0.67458			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.02638	44.45722	1.02525			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.95729	43.11572	0.95627			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.89818	41.83089	0.89724			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.84739	40.60007	0.84653			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.80360	39.42073	0.80280			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.76571	38.29047	0.76497			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.73285	37.20704	0.73216			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.70427	36.16829	0.70363			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	43.34979	100.16140	43.24228			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	78.49899	101.36584	78.27365			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	13.75144	101.68455	13.71687			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB04	On 25/05/2015	Spot Bond	100.60342	23.17697	100.60342	23.12052				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.25180	100.00000	1.79708				0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	95.36175	100.25681	95.12806				0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	84.07458	100.32689	83.69486				0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	84.07564	100.32010	83.69594				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	59.77175	100.32441	59.58046				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	19.85056	101.54349	19.80072				0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	82.76444	100.00000	82.64272				0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	89.65625	100.26310	89.43598				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	26.20890	101.21857	26.14330				0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	105.51833	5.87500	105.50141				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	16.88805	100.60466	16.84691				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	56.38749	101.28378	56.24626				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	9.59469	100.77784	9.57129				0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	94.52974	100.58027	94.28414				0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	42.17291	100.38116	42.06813				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP001	On 28/02/2013	Spot Bond	100.60804	99.56921	100.60804	99.31954			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	100.15834	100.65009	99.90709			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	33.00566	102.09902	32.92420			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	13.44819	99.79665	13.41494			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	11.33187	101.65073	11.30401			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	15.63321	101.46985	15.59484			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	15.63321	101.46985	15.59484			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	78.32578	101.38750	78.10154			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	62.34440	100.62446	62.14871			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	61.43040	100.24328	61.23394			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	56.24752	101.50905	56.10636			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	14.25823	99.91990	14.22295			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	12.43381	99.90988	12.40305			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	79.78422	100.25061	79.43512			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	9.52984	100.36848	9.50616			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	51.58225	100.00000	51.45452		5,200,000,000,000.00	52,000,000	26,000,000.00	
RPG01	On 28/02/2014	Spot Bond	100.51732	43.36430	100.51732	43.25641			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG01U	On 25/02/2014	Spot Bond	100.00000	37.90113	100.00000	37.80931			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	31.42312	100.62598	31.34656			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.02864	5.25000	100.01431			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.67654	100.00000	0.67486			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.66991	100.00000	3.66082			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	50.00004	100.00000	50.00002			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	17.65653	101.48404	17.61654			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	11.02222	115.23085	10.99471			0.00	0	5,200,000.00
SBC2	On 28/04/2016	Spot Bond	104.86804	9.66857	104.86804	9.64959			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	13.81889	114.56238	13.78437			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	12.17318	100.56539	12.14354			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	11.55226	107.95466	11.52489			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	7.04326	101.20234	7.02563			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.98036	100.11990	7.96058			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	7.07890	101.08312	7.06178			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	7.41897	101.24095	7.42226			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	7.39774	101.21627	7.43267			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK7	On 24/05/2015	Spot Bond	107.37565	22.63766	107.37565	22.58397			0.00	0	14,900,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	89.19015	102.36256	88.98443			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	11.35856	105.03639	11.33225			0.00	0	6,800,000.00
SBK111	On 09/04/2014	Spot Bond	132.16219	41.78531	132.16219	41.66045			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.56493	48.99792	162.56493	48.83714			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	80.43853	155.18315	80.17237			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	23.21611	120.12124	23.15585			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	23.13665	120.50039	23.07644			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	23.09698	120.69056	23.03681			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	85.85805	143.06048	85.58121			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	12.31402	106.46393	12.28503			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	23.17919	120.29708	23.11896			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	23.15933	120.39190	23.09911			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	76.44712	215.59863	76.12360			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	89.97970	100.00000	89.77141			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.62562	100.10760	8.60424			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	43.16231	99.06612	43.05633			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	29.82552	100.00010	29.75166			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN51	On 03/10/2016	Spot Bond	99.81852	10.76954	99.81852	10.74291				0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	81.70203	99.79990	81.46212				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	65.64503	100.00000	65.48601				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	12.49320	109.84578	12.46303				0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	44.29641	100.78863	44.18835				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	12.51631	100.87410	12.48575				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.78804	99.99987	7.76875				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.24153	100.00000	1.23877				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.37254	99.99997	8.35180				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	9.78827	113.08735	9.76420				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	10.89108	109.22356	10.86488				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	8.56580	100.77436	8.54490				0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	21.61979	100.47821	21.56719				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	9.90161	100.50480	9.87752				0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	8.16089	100.51996	8.14103				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	9.98584	106.95022	9.96224				0.00	0	2,100,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	9.15622	102.76906	9.13526				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4	On 16/11/2021	Spot Bond	104.14309	9.74564	104.14309	9.72310				0.00	0	1,500,000.00
SBS7	On 26/03/2013	Spot Bond	103.79928	94.59529	103.79928	94.36660				0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	13.38571	120.54819	13.35087				0.00	0	2,000,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	79.54899	120.15971	79.36155				0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.53068	272.67152	2.51874				0.00	0	115,000,000.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.06626	123.12082	4.05568				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	9.90459	114.44000	9.87694				0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.88527	100.00000	3.87565				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.21669	82.63494	0.21621				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.24673	120.42805	4.22417				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.00561	6.50000	101.98768				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	11.77423	100.12305	11.74504				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	76.12648	99.88484	75.81602				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	20.65423	99.87542	20.60314				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	10.10700	100.24421	10.08192				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	103.11523	11.30687	103.11523	11.28107				0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond	100.24161	1.58900	100.24161	1.58506			100,241,610,000.00	1,000,000	2,935,000.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI1	On 15/08/2013	Spot Bond	105.71322	69.68468	105.71322	69.52416			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	112.32955	16.53287	112.32955	16.49286			0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	76.54023	101.56711	76.39143			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	105.65786	12.41667	105.65786	12.38761			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	30.02211	100.80059	29.94886			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	11.31243	100.58343	11.28489			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	16.58899	100.81342	16.54852			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	9.12973	100.58796	9.10750			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	14.32158	107.52630	14.28776			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	18.90620	101.25454	18.85368			0.00	0	15,000,000.00
SSA03	On 22/04/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648		32,900,000,000,000.00	329,000,000	401,000,000.00	
SSN001	On 01/03/2017	Spot Bond	100.41357	10.47574	100.41357	10.44970			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	10.06931	99.94314	10.04439			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	9.39911	101.14726	9.37611			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	9.33425	94.17275	9.31447			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	9.36489	93.82087	9.34511			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	27.45099	104.67610	27.38757			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN007	On 15/01/2020	Spot Bond	101.56575	7.58734	101.56575	7.57014			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	9.97805	100.11486	9.95333			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	12.20230	107.35953	12.17337			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	22.89935	121.64737	22.83931			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	1.91012	105.50721	1.90519			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	10.00007	100.00000	9.98176			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN923	On 21/08/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269				0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536				0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	66.98536	100.00000	66.85828				0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317				0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317				0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	99.60062	50.10008	99.60062	50.10007				0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	99.38728	96.83586	99.38728	96.58120				0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	99.60314	50.09945	99.60314	50.09944				0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	95.08560	99.28767	94.84029				0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	94.59768	99.25974	94.35495				0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	93.63768	99.20138	93.39998				0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	93.63764	99.20211	93.39994				0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	93.40088	99.18693	93.16442				0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	99.50500	98.92130	99.50500	98.65525				0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	92.69804	99.14341	92.46522				0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	92.00634	99.09929	91.77708				0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	91.77866	99.07862	91.55058				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN965	On 01/03/2013	Spot Bond	99.03521	91.10135	99.03521	90.87672			0.00	0	0.00
SYN966	On 21/01/2013	Spot Bond	98.12653	50.47283	98.12653	50.47282			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	87.45545	98.78368	87.24894			0.00	0	0.00
SYN968	On 23/01/2013	Spot Bond	99.57277	50.10705	99.57277	50.10704			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126		116,200,000,000,000.00	162,000,000	568,000,000.00	
SYN971	On 20/02/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	21.34903	119.55998	21.29413			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	10.69409	111.67266	10.66806			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	37.95194	100.00000	37.86702			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	30.40169	100.00000	30.32805			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	45.44823	104.23307	45.34302			0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	99.58856	50.10310	99.58856	50.10308			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	99.37012	96.58177	99.37012	96.32848			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	88.28263	98.86706	88.07202			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	100.77239	100.66418	100.50831			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	84.62072	101.16928	84.42831			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS78	On 18/04/2013	Spot Bond	101.07247	83.49430	101.07247	83.30715			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	15.64252	100.91059	15.60432			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	12.07441	110.02135	12.04567			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	95.33533	100.30600	95.09986			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	43.03217	100.55190	42.92741			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	63.97767	100.62855	63.82181			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	6.45286	101.17076	6.43671			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	6.65117	101.20716	6.63453			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	7.67570	103.42947	7.65805			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	8.44969	100.80622	8.42861			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	8.69166	100.83814	8.66997			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.56612	100.90574	2.56033			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	6.40477	100.17362	6.38888			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	6.65764	100.18041	6.64112			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.63643	100.00000	2.63053			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.07709	101.28535	7.05937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10B2	On 18/07/2017	Spot Bond	100.89554	9.12685	100.89554	9.10407			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	7.98618	101.45249	7.96615			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	9.92839	101.00134	9.90359			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	11.71029	102.14068	11.68074			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	13.27285	101.44362	13.23957			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	11.65748	101.20953	11.62831			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.85705	101.06155	5.84241			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.30402	101.14347	6.28825			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.33894	105.45079	6.32248			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.19583	101.30716	7.17781			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	7.59129	101.37985	7.57226			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	11.74924	102.14790	11.71958			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	11.39213	101.15653	11.36363			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	14.40858	101.18212	14.37252			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	11.61175	101.20040	11.58269			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	6.45214	101.18212	6.43600			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	6.55130	101.20040	6.53491			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	6.60087	101.20953	6.58435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A8	On 18/07/2016	Spot Bond	101.17116	11.46536	101.17116	11.43666			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	11.61175	101.20040	11.58269			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.11446	101.30089	12.08411			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.09606	101.30089	7.07828			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.11446	101.30089	12.08411			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	12.84421	101.44699	12.81199			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	8.08381	101.48350	8.06353			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	12.79865	101.43786	12.76655			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	16.42237	102.16719	16.38092			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	12.00014	102.21271	11.96984			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	16.55744	102.19450	16.51563			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	57.65223	99.87885	57.50962			0.00	0	2,000,000.00
TL15	On 29/04/2015	Spot Bond	111.48563	25.23972	111.48563	25.17836			0.00	0	2,500,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	6.18333	102.36770	6.17143			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	11.16795	111.51511	11.14063			0.00	0	995,400,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	12.24724	120.69176	12.21533			0.00	0	284,068,000.00
TN23	On 06/11/2023	Spot Bond	122.92168	10.83249	122.92168	10.80386		368,765,040,000.00	3,000,000	95,780,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25	On 19/08/2025	Spot Bond	112.54971	12.38551	112.54971	12.35549			0.00	0	213,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	9.94921	105.64973	9.92592			0.00	0	7,300,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	7.48109	100.66243	7.46285			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.65677	100.67816	7.63811			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.87923	100.69808	7.86003			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.90264	100.70018	7.88338			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	9.00214	100.79857	8.98017			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	15.30099	101.00182	15.26359			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	19.23454	101.21676	19.18639			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	8.66545	101.26720	8.64375			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.55545	101.29746	7.53653			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.81278	10.00000	99.78606			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.81744	9.75000	99.79139			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.82088	100.00000	9.79556			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP129	On 07/03/2013	Spot Bond	98.80121	89.79167	98.80121	89.57395			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	79.02187	97.87620	78.85478			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	70.36334	99.82860	70.22819			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	99.36331	96.32872	99.36331	96.07678			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	74.76776	97.76060	74.61833			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	12.94589	120.75743	12.91215			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	37.39578	101.23503	37.29809			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	12.31596	101.32511	12.27944			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	20.88515	101.70719	20.83264			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	14.34232	110.55481	14.30750			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	66.00544	100.00000	65.84554			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	66.27078	100.00000	66.11023			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	66.35922	100.00000	66.19846			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	22.59052	100.80302	22.53541			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	13.98610	100.83292	13.95197			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	10.39881	100.83423	10.37343			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	96.42844	100.00000	96.18797			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD006	On 28/02/2013	Spot Bond	100.36906	95.94668	100.36906	95.70660			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	11.39725	128.75000	11.37144			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	15.57675	121.77342	15.53589			0.00	0	94,700,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	3.79747	243.55465	3.78029		9,240,463,421,000.00	37,940,000	51,520,000.00	
WSP1	On 28/05/2015	Spot Bond	107.94222	21.68616	107.94222	21.63451			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	110.97172	11.30759	110.97172	11.28005			0.00	0	81,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	9.47148	113.15781	9.44804			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	9.33107	112.59168	9.30807			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	9.16247	113.82178	9.13969		455,287,120,000.00	4,000,000	28,000,000.00	
Z006	On 31/08/2013	Spot Bond	96.69614	62.45933	96.69614	62.32338			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	51.55774	95.45272	51.44732			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	17.04072	87.68655	17.00652			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	40.27647	93.89641	40.19138			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	33.55104	92.71091	33.48051			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	14.01801	86.49267	13.99035			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	25.05349	90.84932	25.00170			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	17.01010	87.67412	16.97598			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.08944	67.16812	2.08610			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA001	On 01/09/2016	Spot Bond	100.00000	8.23128	100.00000	8.21566				0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03315	100.00000	0.03308				0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.23128	100.00000	8.21566				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	22.05501	100.00000	22.01316				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	22.56338	100.00000	22.52057				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	21.15256	100.00000	21.11243				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	21.15256	100.00000	21.11243				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	20.05720	100.00000	20.01914				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	20.05720	100.00000	20.01914				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	18.98247	100.00000	18.94646				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	18.98247	100.00000	18.94646				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	17.86327	100.00000	17.82938				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	17.86327	100.00000	17.82938				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	16.84202	100.00000	16.81007				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	16.84202	100.00000	16.81007				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	15.84902	100.00000	15.81895				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	15.84902	100.00000	15.81895				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA021	On 20/10/2015	Spot Bond	100.00000	14.99978	100.00000	14.97133			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	14.19605	100.00000	14.16912			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	10.61653	100.00000	10.59638			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	10.02860	100.00000	10.00957			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	9.43732	100.00000	9.41941			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	9.43732	100.00000	9.41941			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.93164	100.00000	8.91469			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.43702	100.00000	8.42101			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.93957	100.00000	7.92451			0.00	0	0.00
<b>Total for j-Bonds :</b>									<b>,153,906,379,637,140.00</b>	<b>,554,852,325</b>	<b>90 888 984 986.00</b>
<b>Grand Total:</b>									<b>3,907,204,581,740.00</b>	<b>54,919,516</b>	<b>90 890 443 755.00</b>