



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 15/01/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85030	8.85030	8.79170	8.79170		12.11	95,689,443.60	10,812	303,792.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	3.44420	0.00344	2.65840	0.00266	3.444	21.72	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	2,003.14420	2.00314	2,060.95840	2.06096	2,003.144	21.72	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	2.65760	0.00266	2.00060	0.00200	2.658	22.23	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,152.35760	2.15236	2,210.30060	2.21030	2,152.358	22.23	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	14.40470	0.01440	11.72740	0.01173	14.405	17.97	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,164.10470	1.16410	1,220.02740	1.22003	1,164.105	17.97	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	10.09970	0.01010	8.26110	0.00826	10.100	18.94	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,359.79970	1.35980	1,416.56110	1.41656	1,359.800	18.94	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	5.83410	0.00583	4.82580	0.00483	5.834	20.63	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,705.53410	1.70553	1,763.12580	1.76313	1,705.534	20.63	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	38.55860	0.03856	31.66740	0.03167	38.559	15.39	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	688.25860	0.68826	739.96740	0.73997	688.259	15.39	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	34.75170	0.03475	28.50690	0.02851	34.752	15.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	734.45170	0.73445	786.80690	0.78681	734.452	15.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	31.38790	0.03139	25.71940	0.02572	31.388	15.94	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	781.08790	0.78109	834.01940	0.83402	781.088	15.94	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
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	53.31720	0.05332	43.97700	0.04398	53.317	14.56	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	553.01720	0.55302	602.27700	0.60228	553.017	14.56	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	46.73520	0.04674	38.47630	0.03848	46.735	14.89	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	606.43520	0.60644	656.77630	0.65678	606.435	14.89	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	42.87180	0.04287	35.25620	0.03526	42.872	15.11	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	642.57180	0.64257	693.55620	0.69356	642.572	15.11	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	67.14780	0.06715	55.28750	0.05529	67.148	14.05	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	466.84780	0.46685	513.58750	0.51359	466.848	14.05	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	59.62530	0.05963	49.26310	0.04926	59.625	14.29	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	509.32530	0.50933	557.56310	0.55756	509.325	14.29	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	57.00460	0.05700	47.06580	0.04707	57.005	14.40	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	526.70460	0.52670	575.36580	0.57537	526.705	14.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	156.41590	0.15642	132.45070	0.13245	156.416	12.35	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	206.11590	0.20612	240.75070	0.24075	206.116	12.35	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	122.84300	0.12284	103.13540	0.10314	122.843	12.83	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	272.54300	0.27254	311.43540	0.31144	272.543	12.83	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	96.37390	0.09637	80.26170	0.08026	96.374	13.32	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	346.07390	0.34607	388.56170	0.38856	346.074	13.32	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	227.45770	0.22746	193.89570	0.19390	227.458	11.94	0.00	0	800.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	127.15770	0.12716	152.19570	0.15220	127.158	11.94	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	200.71780	0.20072	169.58150	0.16958	200.718	12.02	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	150.41780	0.15042	177.88150	0.17788	150.418	12.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	176.29400	0.17629	149.95210	0.14995	176.294	12.11	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	175.99400	0.17599	208.25210	0.20825	175.994	12.11	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	321.61610	0.32162	280.87340	0.28087	321.616	11.68	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	71.31610	0.07132	89.17340	0.08917	71.316	11.68	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	287.93610	0.28794	249.54340	0.24954	287.936	11.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	87.63610	0.08764	107.84340	0.10784	87.636	11.77	0.00	0	1,600.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	256.53450		0.25653	220.54440	0.22054	256.535	11.85	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	106.23450		0.10623	128.84440	0.12884	106.235	11.85	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	567.14310		0.56714	514.02560	0.51403	567.143	11.57	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	16.84310		0.01684	22.32560	0.02233	16.843	11.57	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	477.04760		0.47705	427.98610	0.42799	477.048	11.34	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	26.74760		0.02675	36.28610	0.03629	26.748	11.34	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	395.45550		0.39546	350.29050	0.35029	395.456	11.51	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	45.15550		0.04516	58.59050	0.05859	45.156	11.51	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	903.01190		0.90301	845.71290	0.84571	903.012	12.36	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	2.71190		0.00271	4.01290	0.00401	2.712	12.36	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	853.88750		0.85389	796.91310	0.79691	853.888	12.24	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	3.58750		0.00359	5.21310	0.00521	3.588	12.24	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	756.46290		0.75646	700.35880	0.70036	756.463	12.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	6.16290		0.00616	8.65880	0.00866	6.163	12.02	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	952.55680		0.95256	894.77300	0.89477	952.557	12.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	2.25680		0.00226	3.07300	0.00307	2.257	12.65	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.95420		8.95420	8.89510	8.89510		13.74	5,748,596.40	642	60,120.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	110.30440		0.11030	100.77570	0.10078	110.304	17.17	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	1,006.10440		1.00610	1,055.67570	1.05568	1,006.104	17.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	94.47510		0.09448	0.00000	0.00000	94.475	17.73	472,375.50	5,000	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	1,140.27510		1.14028	0.00000	0.00000	1,140.275	17.73	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	204.97340		0.20497	186.87750	0.18688	204.973	15.05	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	550.77340		0.55077	591.77750	0.59178	550.773	15.05	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	181.76610		0.18177	165.80200	0.16580	181.766	15.43	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	627.56610		0.62757	670.70200	0.67070	627.566	15.43	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	129.37590		0.12938	118.16640	0.11817	129.376	16.59	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	875.17590		0.87518	923.06640	0.92307	875.176	16.59	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	411.82460		0.41182	377.56600	0.37757	411.825	13.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	207.62460		0.20762	232.46600	0.23247	207.625	13.20	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	406.52630		0.40653	372.57690	0.37258	406.526	13.22	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	212.32630		0.21233	237.47690	0.23748	212.326	13.22	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	297.16370		0.29716	0.00000	0.00000	297.164	13.92	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	342.96370		0.34296	0.00000	0.00000	342.964	13.92	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	417.17820		0.41718	382.61180	0.38261	417.178	13.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	202.97820		0.20298	227.51180	0.22751	202.978	13.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.06480		9.06480	9.00470	9.00470		14.45	0.00	0	22,355.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	172.22640		0.17223	161.28290	0.16128	172.226	18.13	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,307.42640		1.30743	1,356.58290	1.35658	1,307.426	18.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	262.53970		0.26254	245.92080	0.24592	262.540	16.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	837.73970		0.83774	881.22080	0.88122	837.740	16.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	260.45480		0.26045	243.96720	0.24397	260.455	16.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	845.65480		0.84565	889.26720	0.88927	845.655	16.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	258.39150		0.25839	242.03670	0.24204	258.392	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	853.59150		0.85359	897.33670	0.89734	853.591	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	570.62430		0.57062	536.54650	0.53655	570.624	13.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	255.82430		0.25582	281.84650	0.28185	255.824	13.55	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.16830		9.16830	9.10790	9.10790		14.96	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	366.27380		0.36627	347.20230	0.34720	366.274	16.49	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	887.97380		0.88797	929.30230	0.92930	887.974	16.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	257.11240		0.25711	243.70100	0.24370	257.112	18.12	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,358.81240		1.35881	1,405.80100	1.40580	1,358.812	18.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	599.51300		0.59951	569.45140	0.56945	599.513	14.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	409.11300		0.40911	439.45140	0.43945	409.113	14.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	590.03920		0.59004	560.38430	0.56038	590.039	14.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	421.73920		0.42174	452.48430	0.45248	421.739	14.52	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	578.32340		0.57832	549.17740	0.54918	578.323	14.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	437.92340		0.43792	469.17740	0.46918	437.923	14.60	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	707.81190		0.70781	673.26590	0.67327	707.812	13.78	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	289.51190		0.28951	315.36590	0.31537	289.512	13.78	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	634.31240		0.63431	602.77930	0.60278	634.312	14.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	366.01240		0.36601	394.87930	0.39488	366.012	14.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	621.59350		0.62159	590.59600	0.59060	621.593	14.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	381.19350		0.38119	410.59600	0.41060	381.193	14.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,251.92550		1.25193	1,198.85890	1.19886	1,251.926	13.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	83.62550		0.08363	90.95890	0.09096	83.625	13.59	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.35050		9.35050	9.29050	9.29050		15.13	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,161.65770		1.16166	1,127.95710	1.12796	1,161.658	14.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	361.15770		0.36116	387.45710	0.38746	361.158	14.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	697.65320		0.69765	679.99620	0.68000	697.653	15.67	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	947.15320		0.94715	989.49620	0.98950	947.153	15.67	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,554.27520		1.55428	1,510.20420	1.51020	1,554.275	14.17	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	203.77520		0.20378	219.70420	0.21970	203.775	14.17	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,223.94800		1.22395	1,188.77340	1.18877	1,223.948	13.92	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	323.44800		0.32345	348.27340	0.34827	323.448	13.92	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,192.49040		1.19249	1,158.05950	1.15806	1,192.490	13.96	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	341.99040		0.34199	367.55950	0.36756	341.990	13.96	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.04580		10.04580	9.98990	9.98990		16.92	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,506.95390		1.50695	1,492.58340	1.49258	1,506.954	15.29	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	611.15390		0.61115	652.68340	0.65268	611.154	15.29	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,483.36850		1.48337	1,469.74560	1.46975	1,483.369	15.38	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	637.56850		0.63757	679.84560	0.67985	637.568	15.38	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,460.29490		1.46029	1,447.41070	1.44741	1,460.295	15.48	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	664.49490		0.66449	707.51070	0.70751	664.495	15.48	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.85030		8.85030	8.79170	8.79170		12.11	0.00	0	1,300.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	26,262.92940		0.26263	22,615.54390	0.22616	26,262.929	11.83	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	10,232.92940		0.10233	12,445.54390	0.12446	10,232.929	11.83	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	23,308.54840		0.23309	19,903.67860	0.19904	23,308.548	11.92	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	12,278.54840		0.12279	14,733.67860	0.14734	12,278.548	11.92	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	22,745.77290		0.22746	19,389.56680	0.19390	22,745.773	11.94	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	12,715.77290		0.12716	15,219.56680	0.15220	12,715.773	11.94	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	22,192.35580		0.22192	18,884.66230	0.18885	22,192.356	11.95	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	13,162.35580		0.13162	15,714.66230	0.15715	13,162.356	11.95	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	11,702.47600		0.11702	9,808.87990	0.09809	11,702.476	12.93	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	28,672.47600		0.28672	32,638.87990	0.32639	28,672.476	12.93	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.95420		8.95420	8.89510	8.89510		13.74	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	41,182.45840		0.41182	37,756.59890	0.37757	41,182.458	13.20	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	20,762.45840		0.20762	23,246.59890	0.23247	20,762.458	13.20	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	40,652.63300		0.40653	37,257.68960	0.37258	40,652.633	13.22	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	21,232.63300		0.21233	23,747.68960	0.23748	21,232.633	13.22	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	41,717.82000		0.41718	38,261.17880	0.38261	41,717.820	13.17	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	20,297.82000		0.20298	22,751.17880	0.22751	20,297.820	13.17	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.06480		9.06480	9.00470	9.00470		14.45	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	49,750.19850		0.49750	46,696.98900	0.46697	49,750.198	14.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	33,270.19850		0.33270	36,226.98900	0.36227	33,270.199	14.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	49,297.89560		0.49298	46,267.19610	0.46267	49,297.896	14.03	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	33,817.89560		0.33818	36,797.19610	0.36797	33,817.896	14.03	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	50,206.77350		0.50207	47,130.63520	0.47131	50,206.773	13.97	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	32,726.77350		0.32727	35,660.63520	0.35661	32,726.774	13.97	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.19490		14.19490	14.10530	14.10530		10.83	0.00	0	8,626.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	877.65320		0.87765	787.80710	0.78781	877.653	10.81	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	22.75320		0.02275	22.50710	0.02251	22.753	10.81	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	868.16730		0.86817	778.31440	0.77831	868.167	10.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	23.26730		0.02327	23.01440	0.02301	23.267	10.77	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	858.69410		0.85869	768.83480	0.76883	858.694	10.73	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	23.79410		0.02379	23.53480	0.02353	23.794	10.73	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	177.64590		0.17765	141.09460	0.14109	177.646	11.39	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	382.74590		0.38275	435.79460	0.43579	382.746	11.39	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	701.69280		0.70169	619.11890	0.61912	701.693	10.20	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	36.79280		0.03679	43.81890	0.04382	36.793	10.20	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	562.59710		0.56260	485.43460	0.48543	562.597	10.36	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	67.69710		0.06770	80.13460	0.08013	67.697	10.36	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	418.91180		0.41891	350.49870	0.35050	418.912	10.55	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	124.01180		0.12401	145.19870	0.14520	124.012	10.55	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.35610		14.35610	14.26560	14.26560		11.81	0.00	0	3,821.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	289.13430		0.28913	260.46540	0.26047	289.134	12.84	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	733.03430		0.73303	794.86540	0.79487	733.034	12.84	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	185.44660		0.18545	167.37850	0.16738	185.447	13.95	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,129.34660		1.12935	1,201.77850	1.20178	1,129.347	13.95	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	440.83100		0.44083	396.59620	0.39660	440.831	11.80	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	424.73100		0.42473	470.99620	0.47100	424.731	11.80	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	416.75490		0.41675	375.09350	0.37509	416.755	11.92	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	460.65490		0.46065	509.49350	0.50949	460.655	11.92	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	331.26990		0.33127	298.11720	0.29812	331.270	12.50	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	625.16990		0.62517	682.51720	0.68252	625.170	12.50	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	743.36460		0.74336	675.76530	0.67577	743.365	11.06	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	177.26460		0.17726	200.16530	0.20017	177.265	11.06	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	736.76870		0.73677	669.51350	0.66951	736.769	11.07	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	180.66870		0.18067	203.91350	0.20391	180.669	11.07	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	730.21340		0.73021	663.30400	0.66330	730.213	11.09	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	184.11340		0.18411	207.70400	0.20770	184.113	11.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,365.71110		2.36571	2,275.42670	2.27543	2,365.711	13.90	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	9.61110		0.00961	9.82670	0.00983	9.611	13.90	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,390.96360		1.39096	1,304.49560	1.30450	1,390.964	11.01	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	34.86360		0.03486	38.89560	0.03890	34.864	11.01	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.52760		14.52760	14.43520	14.43520		11.67	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	477.46260		0.47746	456.95250	0.45695	477.463	12.19	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	699.86260		0.69986	771.75250	0.77175	699.863	12.19	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	474.25700		0.47426	453.96550	0.45397	474.257	12.21	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	706.65700		0.70666	778.76550	0.77877	706.657	12.21	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	480.69810		0.48070	459.96740	0.45997	480.698	12.17	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	693.09810		0.69310	764.76740	0.76477	693.098	12.17	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.68760		14.68760	14.59450	14.59450		12.67	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	631.73470		0.63173	606.28060	0.60628	631.735	13.03	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	844.13470		0.84413	911.78060	0.91178	844.135	13.03	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	628.45440		0.62845	603.17050	0.60317	628.454	13.05	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	850.85440		0.85085	918.67050	0.91867	850.854	13.05	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	635.04120		0.63504	609.40460	0.60940	635.041	13.01	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	837.44120		0.83744	904.90460	0.90490	837.441	13.01	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09970		0.09970	0.09860	0.09860		15.59	0.00	0	24,086.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	986.55110		0.00987	883.79670	0.00884	986.551	16.07	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	16.55110		0.00017	23.79670	0.00024	16.551	16.07	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	241.25890		0.00241	190.64700	0.00191	241.259	15.59	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	271.25890		0.00271	330.64700	0.00331	271.259	15.59	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	32.77240		0.00033	23.32260	0.00023	32.772	17.90	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,062.77240		0.01063	1,163.32260	0.01163	1,062.772	17.90	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10100		0.10100	0.09990	0.09990		16.28	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,166.27630		0.01166	1,071.41320	0.01071	1,166.276	16.18	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	66.27630		0.00066	81.41320	0.00081	66.276	16.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	470.08030		0.00470	413.91070	0.00414	470.080	16.28		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	370.08030		0.00370	423.91070	0.00424	370.080	16.28		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	167.11380		0.00167	143.38710	0.00143	167.114	18.24		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,067.11380		0.01067	1,153.38710	0.01153	1,067.114	18.24		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.80790		11.80790	11.74010	11.74010		11.40		30,924,890.10	2,619	32,527.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	823.50430		0.82350	759.00000	0.75900	823.504	11.44		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	15.60430		0.01560	18.90000	0.01890	15.604	11.44		0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	813.93050		0.81393	749.55640	0.74956	813.931	11.39		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	16.03050		0.01603	19.45640	0.01946	16.030	11.39		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	39.00390		0.03900	32.19040	0.03219	39.004	13.78		0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	871.10390		0.87110	932.09040	0.93209	871.104	13.78		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	852.29590		0.85230	787.42570	0.78743	852.296	11.57		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	14.39590		0.01440	17.32570	0.01733	14.396	11.57		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	833.09010		0.83309	768.45990	0.76846	833.090	11.48		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	15.19010		0.01519	18.35990	0.01836	15.190	11.48		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.95450		11.95450	11.88580	11.88580		12.67		0.00	0	31,445.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	814.86480		0.81486	754.47120	0.75447	814.865	11.69		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	100.36480		0.10036	108.67120	0.10867	100.365	11.69		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	807.07290		0.80707	746.90350	0.74690	807.073	11.69		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	102.57290		0.10257	111.10350	0.11110	102.573	11.69		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	799.31460		0.79931	739.37470	0.73937	799.315	11.69		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	104.81460		0.10481	113.57470	0.11357	104.815	11.69		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.11090		12.11090	12.04040	12.04040		13.41		0.00	0	18,520.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	581.91460		0.58191	534.52130	0.53452	581.915	13.22		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	461.01460		0.46101	484.12130	0.48412	461.015	13.22		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	577.45990		0.57746	530.29340	0.53029	577.460	13.23		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	466.55990		0.46656	489.89340	0.48989	466.560	13.23		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	573.03750		0.57304	526.09370	0.52609	573.038	13.25		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	472.13750		0.47214	495.69370	0.49569	472.138	13.25	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.25810		12.25810	12.18650	12.18650		13.91	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,239.86850		1.23987	1,178.90710	1.17891	1,239.869	12.53	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	181.76850		0.18177	192.40710	0.19241	181.768	12.53	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,070.39460		1.07039	1,013.42410	1.01342	1,070.395	12.72	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	255.29460		0.25529	269.92410	0.26992	255.295	12.72	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,037.55550		1.03756	981.47240	0.98147	1,037.556	12.76	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	272.45550		0.27246	287.97240	0.28797	272.455	12.76	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,005.42120		1.00542	950.24480	0.95024	1,005.421	12.80	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	290.32120		0.29032	306.74480	0.30674	290.321	12.80	0.00	0	0.00
2025	On 07/02/2013	Bond Future			114.34242		114.34242	114.33249	114.33249			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	3,352.42000		3.35242	3,342.49000	3.34249	3,352.420		0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Call	3,342.42000		3.34242	3,332.49000	3.33249	3,342.420		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Call	3,332.42000		3.33242	3,322.49000	3.32249	3,332.420		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future			114.31593		114.31593	114.30396	114.30396			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	8,325.93000		8.32593	8,313.96000	8.31396	8,325.930		0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Call	8,315.93000		8.31593	8,303.96000	8.30396	8,315.930		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Call	8,305.93000		8.30593	8,293.96000	8.29396	8,305.930		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future			119.86207		119.86207	119.84896	119.84896			0.00	0	122.00
2050	On 07/02/2013	Bond Future	112.99	Call	6,872.07000		6.87207	6,858.96000	6.85896	6,872.070		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2050	On 07/02/2013	Bond Future	112.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Call	6,862.07000		6.86207	6,848.96000	6.84896	6,862.070		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	6,852.07000		6.85207	6,838.96000	6.83896	6,852.070		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			491.65500		491.65500	492.50200	492.50200			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			497.85200		497.85200	498.71100	498.71100			0.00	0	0.00
ALBI	On 07/02/2013	Index Future			439.47000		439.47000	440.17200	440.17200			0.00	0	1,070.00
ALBI	On 02/05/2013	Index Future			445.00900		445.00900	445.72000	445.72000			0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.28640		9.28640	9.23390	9.23390		8.76	408,601.60	44	11,051.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	780.50520		0.78051	728.13780	0.72814	780.505	10.97	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	4.10520		0.00411	4.23780	0.00424	4.105	10.97	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	969.97700		0.96998	917.43920	0.91744	969.977	12.16	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	2.17700		0.00218	2.13920	0.00214	2.177	12.16	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	920.46470		0.92046	867.93380	0.86793	920.465	11.92	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	2.66470		0.00266	2.63380	0.00263	2.665	11.92	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	870.89350		0.87089	818.40430	0.81840	870.894	11.59	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	3.09350		0.00309	3.10430	0.00310	3.094	11.59	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.33600		9.33600	9.28290	9.28290			0.00	0	9,713.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	576.00000		0.57600	522.90000	0.52290	576.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	596.00000		0.59600	542.90000	0.54290	596.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	586.00000		0.58600	532.90000	0.53290	586.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.38850		9.38850	9.33370	9.33370		10.88	0.00	0	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	605.98330		0.60598	556.95830	0.55696	605.983	10.38	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	127.48330		0.12748	133.25830	0.13326	127.483	10.38	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	620.76230		0.62076	571.05290	0.57105	620.762	10.40	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	122.26230		0.12226	127.35290	0.12735	122.262	10.40	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	613.35090		0.61335	563.73790	0.56374	613.351	10.39	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	124.85090		0.12485	130.03790	0.13004	124.851	10.39	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.43650		9.43650	9.38150	9.38150		11.39	0.00	0	400.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	390.68270		0.39068	358.05710	0.35806	390.683	11.46	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	434.18270		0.43418	456.55710	0.45656	434.183	11.46	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	398.39230		0.39839	365.26720	0.36527	398.392	11.41	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	421.89230		0.42189	443.76720	0.44377	421.892	11.41	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	394.51640		0.39452	361.64480	0.36164	394.516	11.43	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	428.01640		0.42802	450.14480	0.45014	428.016	11.43	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.75830		9.75830	9.70560	9.70560		13.11	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,584.36910		2.58437	2,538.81040	2.53881	2,584.369	12.93	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	76.06910		0.07607	83.21040	0.08321	76.069	12.93	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,539.07750		2.53908	2,494.06670	2.49407	2,539.078	12.89	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	80.77750		0.08078	88.46670	0.08847	80.778	12.89	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,494.01390		2.49401	2,449.57750	2.44958	2,494.014	12.86	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	85.71390		0.08571	93.97750	0.09398	85.714	12.86	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.96950		8.96950	8.90290	8.90290		11.88	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	384.36360		0.38436	334.46840	0.33447	384.364	11.86	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	54.86360		0.05486	71.56840	0.07157	54.864	11.86	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	376.70020		0.37670	327.30900	0.32731	376.700	11.86	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	57.20020		0.05720	74.40900	0.07441	57.200	11.86	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	369.11110		0.36911	320.22870	0.32023	369.111	11.86	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	59.61110		0.05961	77.32870	0.07733	59.611	11.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.05640		9.05640	8.98830	8.98830		12.61		0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	349.25550		0.34926	313.33120	0.31333	349.256	12.49		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	232.85550		0.23286	265.03120	0.26503	232.855	12.49		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	344.04070		0.34404	308.50860	0.30851	344.041	12.50		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	237.64070		0.23764	270.20860	0.27021	237.641	12.50		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	338.88250		0.33888	303.74430	0.30374	338.883	12.51		0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	242.48250		0.24248	275.44430	0.27544	242.483	12.51		0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.10140		0.10140	0.08600	0.08600				0.00	0	4,500.00
CF CANDO CACH	On 24/01/2013	Can-Do Future			20,000.00010	20,000.00010	20,000.00010	20,000.00010	20,000.00010				0.00	0	0.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.05440		0.05440	0.04560	0.04560				0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.06220		0.06220	0.04950	0.04950				0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.15230		0.15230	0.11370	0.11370				0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.05720		0.05720	0.05180	0.05180				0.00	0	67,300.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.04900		0.04900	0.04380	0.04380				0.00	70,400	70,400.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.52910		9.52910	9.58220	9.58220		11.27		0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	424.64170		0.42464	469.71080	0.46971	424.642	10.45		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	35.54170		0.03554	27.51080	0.02751	35.542	10.45		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	416.59200		0.41659	461.31050	0.46131	416.592	10.47		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	37.49200		0.03749	29.11050	0.02911	37.492	10.47		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	408.61870		0.40862	452.97830	0.45298	408.619	10.49		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	39.51870		0.03952	30.77830	0.03078	39.519	10.49		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.65340		9.65340	9.70740	9.70740		12.91		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	370.54320		0.37054	397.72230	0.39772	370.543	12.66		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	257.14320		0.25714	230.32230	0.23032	257.143	12.66	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	365.70740		0.36571	392.60860	0.39261	365.707	12.68	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	262.30740		0.26231	235.20860	0.23521	262.307	12.68	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	360.92530		0.36093	387.55010	0.38755	360.925	12.70	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	267.52530		0.26753	240.15010	0.24015	267.525	12.70	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry				12.22120	12.22120	12.14970	12.14970		13.79	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	767.34590		0.76735	718.78910	0.71879	767.346	13.25	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	436.14590		0.43615	459.08910	0.45909	436.146	13.25	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	762.45600		0.76246	714.09050	0.71409	762.456	13.27	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	441.25600		0.44126	464.39050	0.46439	441.256	13.27	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	757.59180		0.75759	709.42180	0.70942	757.592	13.29	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	446.39180		0.44639	469.72180	0.46972	446.392	13.29	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry				7.36120	7.36120	7.33750	7.33750		10.36	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.14	Call	223.35150		0.22335	201.16110	0.20116	223.352	13.73	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.14	Put	2.15150		0.00215	3.66110	0.00366	2.152	13.73	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.15	Call	213.66300		0.21366	191.70030	0.19170	213.663	13.57	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.15	Put	2.46300		0.00246	4.20030	0.00420	2.463	13.57	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.16	Call	204.01980		0.20402	182.31460	0.18231	204.020	13.41	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.16	Put	2.81980		0.00282	4.81460	0.00481	2.820	13.41	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.18	Call	184.89690		0.18490	163.80790	0.16381	184.897	13.09	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.18	Put	3.69690		0.00370	6.30790	0.00631	3.697	13.09	0.00	0	6,000.00
DAUS	On 16/01/2013	Any day expiry				8.78060	8.78060	8.72190	8.72190		11.98	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.59	Call	190.95760		0.19096	134.13680	0.13414	190.958	18.63	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.59	Put	0.35760		0.00036	2.23680	0.00224	0.358	18.63	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.60	Call	181.04510		0.18105	124.64660	0.12465	181.045	18.31	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.60	Put	0.44510		0.00045	2.74660	0.00275	0.445	18.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 16/01/2013	Any day expiry	8.61	Call	171.15490		0.17115	115.26820	0.11527	171.155	17.99	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.61	Put	0.55490		0.00055	3.36820	0.00337	0.555	17.99	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.55	Call	230.75180		0.23075	172.87630	0.17288	230.752	19.89	0.00	0	0.00
DAUS	On 16/01/2013	Any day expiry	8.55	Put	0.15180		0.00015	0.97630	0.00098	0.152	19.89	0.00	0	20,000.00
DAUS	On 24/01/2013	Any day expiry			8.78640		8.78640	8.72850	8.72850		11.14	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.66	Call	147.31060		0.14731	105.36490	0.10536	147.311	12.01	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.66	Put	20.91060		0.02091	36.86490	0.03686	20.911	12.01	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.62	Call	180.54500		0.18055	134.49210	0.13449	180.545	12.26	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.62	Put	14.14500		0.01415	25.99210	0.02599	14.145	12.26	0.00	0	10,000.00
DAUS	On 24/01/2013	Any day expiry	8.64	Call	163.64420		0.16364	119.54400	0.11954	163.644	12.14	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.64	Put	17.24420		0.01724	31.04400	0.03104	17.244	12.14	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.65	Call	155.40210		0.15540	112.35410	0.11235	155.402	12.07	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.65	Put	19.00210		0.01900	33.85410	0.03385	19.002	12.07	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry			8.79100		8.79100	8.70000	8.70000		11.04	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.71	Call	122.49060		0.12249	0.00000	0.00000	122.491	11.41	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.71	Put	41.49060		0.04149	0.00000	0.00000	41.491	11.41	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.73	Call	109.11970		0.10912	0.00000	0.00000	109.120	11.32	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.73	Put	48.11970		0.04812	0.00000	0.00000	48.120	11.32	0.00	7,000	7,000.00
DAUS	On 28/01/2013	Any day expiry	8.69	Call	136.59400		0.13659	0.00000	0.00000	136.594	11.49	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.69	Put	35.59400		0.03559	0.00000	0.00000	35.594	11.49	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.70	Call	129.45360		0.12945	0.00000	0.00000	129.454	11.45	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.70	Put	38.45360		0.03845	0.00000	0.00000	38.454	11.45	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry			8.79230		8.79230	8.73460	8.73460		11.15	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	942.34220		0.94234	884.69030	0.88469	942.342	17.74	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	0.04220		0.00004	0.09030	0.00009	0.042	17.74	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	792.40600		0.79241	734.81670	0.73482	792.406	16.14	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	0.10600		0.00011	0.21670	0.00022	0.106	16.14	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	210.85270		0.21085	164.72680	0.16473	210.853	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
DAUS	On 29/01/2013	Any day expiry	8.60	Put	18.55270		0.01855	30.12680	0.03013	18.553	11.89	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	18.58850		0.01859	12.86310	0.01286	18.588	12.96	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	246.28850		0.24629	298.26310	0.29826	246.288	12.96	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	202.49020		0.20249	157.14880	0.15715	202.490	11.85	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	20.19020		0.02019	32.54880	0.03255	20.190	11.85	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	194.24740		0.19425	149.72490	0.14972	194.247	11.82	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	21.94740		0.02195	35.12490	0.03512	21.947	11.82	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	119.69160		0.11969	85.08710	0.08509	119.692	11.44	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	47.39160		0.04739	70.48710	0.07049	47.392	11.44	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.82650		8.82650	8.76820	8.76820		11.58	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	196.59390		0.19659	161.30780	0.16131	196.594	11.52	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	90.09390		0.09009	113.10780	0.11311	90.094	11.52	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	76.67570		0.07668	61.05380	0.06105	76.676	12.80	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	270.17570		0.27018	312.85380	0.31285	270.176	12.80	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	277.26060		0.27726	234.98090	0.23498	277.261	11.43	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	50.76060		0.05076	66.78090	0.06678	50.761	11.43	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	269.95620		0.26996	228.22520	0.22823	269.956	11.44	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	53.45620		0.05346	70.02520	0.07003	53.456	11.44	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	262.75310		0.26275	221.57720	0.22158	262.753	11.45	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	56.25310		0.05625	73.37720	0.07338	56.253	11.45	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	977.23630		0.97724	919.15980	0.91916	977.236	13.73	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	0.73630		0.00074	0.95980	0.00096	0.736	13.73	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	828.14430		0.82814	770.44550	0.77045	828.144	12.98	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	1.64430		0.00164	2.24550	0.00225	1.644	12.98	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.85980		8.85980	8.80120	8.80120		12.30	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	122.96770		0.12297	104.78660	0.10479	122.968	13.28	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	323.16770		0.32317	363.58660	0.36359	323.168	13.28	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	134.31490		0.13431	114.69790	0.11470	134.315	13.10	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 26/03/2013	Any day expiry	9.02	Put	294.51490		0.29451	333.49790	0.33350	294.515	13.10	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	128.51470		0.12851	109.62820	0.10963	128.515	13.19	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	308.71470		0.30871	348.42820	0.34843	308.715	13.19	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	125.71100		0.12571	107.17870	0.10718	125.711	13.24	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	315.91100		0.31591	355.97870	0.35598	315.911	13.24	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	864.83380		0.86483	808.16070	0.80816	864.834	12.28	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	5.03380		0.00503	6.96070	0.00696	5.034	12.28	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.89630		8.89630	8.83790	8.83790		13.04	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	191.17640		0.19118	170.29620	0.17030	191.176	13.64	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	334.87640		0.33488	372.39620	0.37240	334.876	13.64	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	188.01710		0.18802	167.45460	0.16745	188.017	13.68	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	341.71710		0.34172	379.55460	0.37955	341.717	13.68	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	184.91200		0.18491	164.66500	0.16466	184.912	13.73	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	348.61200		0.34861	386.76500	0.38676	348.612	13.73	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	909.56250		0.90956	853.63380	0.85363	909.563	12.67	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	13.26250		0.01326	15.73380	0.01573	13.263	12.67	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	197.66280		0.19766	176.13110	0.17613	197.663	13.55	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	321.36280		0.32136	358.23110	0.35823	321.363	13.55	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			8.99910		8.99910	8.93950	8.93950		14.07	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	162.69420		0.16269	150.34810	0.15035	162.694	16.94	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	963.59420		0.96359	1,010.84810	1.01085	963.594	16.94	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	295.96310		0.29596	273.61020	0.27361	295.963	14.75	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	486.86310		0.48686	524.11020	0.52411	486.863	14.75	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	292.88610		0.29289	270.74780	0.27075	292.886	14.79	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	493.78610		0.49379	531.24780	0.53125	493.786	14.79	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	289.84330		0.28984	267.92260	0.26792	289.843	14.82	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	500.74330		0.50074	538.42260	0.53842	500.743	14.82	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.04020		9.04020	8.98020	8.98020		14.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.30	Call	317.23510		0.31724	295.90330	0.29590	317.235	15.22	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	577.03510		0.57704	615.70330	0.61570	577.035	15.22	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	314.34230		0.31434	293.19690	0.29320	314.342	15.25	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	584.14230		0.58414	622.99690	0.62300	584.142	15.25	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	199.34280		0.19934	185.98520	0.18599	199.343	17.04	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	999.14280		0.99914	1,045.78520	1.04579	999.143	17.04	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	335.25380		0.33525	312.77470	0.31277	335.254	15.02	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	535.05380		0.53505	572.57470	0.57257	535.054	15.02	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	320.15680		0.32016	298.63700	0.29864	320.157	15.18	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	569.95680		0.56996	608.43700	0.60844	569.957	15.18	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.07300		9.07300	9.01290	9.01290		14.46	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	355.50580		0.35551	333.58250	0.33358	355.506	15.28	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	592.50580		0.59251	630.68250	0.63068	592.506	15.28	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	226.31340		0.22631	212.30280	0.21230	226.313	17.12	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,033.31340		1.03331	1,079.40280	1.07940	1,033.313	17.12	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	364.67050		0.36467	342.20720	0.34221	364.671	15.19	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	571.67050		0.57167	609.30720	0.60931	571.671	15.19	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	361.58470		0.36158	339.30380	0.33930	361.585	15.22	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	578.58470		0.57858	616.40380	0.61640	578.585	15.22	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	358.52990		0.35853	336.42700	0.33643	358.530	15.25	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	585.52990		0.58553	623.52700	0.62353	585.530	15.25	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			114.32405		114.32405	114.31150	114.31150			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	1,334.05000		1.33405	1,321.50000	1.32150	1,334.050		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	1,324.05000		1.32405	1,311.50000	1.31150	1,324.050		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	1,314.05000		1.31405	1,301.50000	1.30150	1,314.050		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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.53774	93.11600	8.51344	93.33215			0.00	0	303.00
ES33	On 07/02/2013	Bond Future	8.54	Call	20.07000	0.02007	236.22000	0.23622	20.070		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.54	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Call	108.76000	0.10876	324.91000	0.32491	108.760		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Call	197.32000	0.19732	413.47000	0.41347	197.320		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI			439.45400	439.45400	440.13200	440.13200			0.00	0	335.00
GOVI	On 07/02/2013	GOVI	432.99	Call	64,640.00000	6.46400	71,420.00000	7.14200	64,640.000		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	64,540.00000	6.45400	71,320.00000	7.13200	64,540.000		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	64,440.00000	6.44400	71,220.00000	7.12200	64,440.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			444.99400	444.99400	445.68000	445.68000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	120,040.00000	12.00400	126,900.00000	12.69000	120,040.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Call	119,940.00000	11.99400	126,800.00000	12.68000	119,940.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Call	119,840.00000	11.98400	126,700.00000	12.67000	119,840.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GVIX	On 01/01/2029		LIVE INDEX	110.00000	110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025		Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038		Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 07/02/2013		Index Future	201.14900	201.14900	201.13100	201.13100			0.00	0	608.00
IGOV	On 02/05/2013		Index Future	203.68400	203.68400	203.66600	203.66600			0.00	0	0.00
ILBI	On 07/02/2013		Index Future	544.46400	544.46400	545.04900	545.04900			0.00	0	183.00
J157	On 15/09/2015		Interest Rate Swap	8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017		Interest Rate Swap	8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018		Interest Rate Swap	8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020		Interest Rate Swap	8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 16/01/2013		Jibar Tradeable Future	5.08000	94.92000	5.08000	94.92000			0.00	0	0.00
JIBAR FUTURE	On 20/02/2013		Jibar Tradeable Future	5.05000	94.95000	5.05000	94.95000			0.00	0	0.00
JIBAR FUTURE	On 20/03/2013		Jibar Tradeable Future	5.02000	94.98000	5.02000	94.98000			0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013		Jibar Tradeable Future	4.99000	95.01000	4.98000	95.02000			0.00	0	0.00
JIBAR FUTURE	On 15/05/2013		Jibar Tradeable Future	4.97000	95.03000	4.96000	95.04000			0.00	0	0.00
JIBAR FUTURE	On 19/06/2013		Jibar Tradeable Future	4.95000	95.05000	4.94000	95.06000			0.00	0	500.00
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	4.94000	95.06000	4.93000	95.07000			0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.00000	95.00000	4.98000	95.02000			0.00	0	2,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.09000		94.91000	5.07000	94.93000				0.00	0	1,500.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.20000		94.80000	5.18000	94.82000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.34000		94.66000	5.32000	94.68000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.48000		94.52000	5.47000	94.53000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.39920		7.39920	7.37460	7.37460		8.29		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	513.05550		0.51306	489.16010	0.48916	513.056	9.53		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	3.85550		0.00386	4.56010	0.00456	3.856	9.53		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	503.29780		0.50330	479.44200	0.47944	503.298	9.48		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	4.09780		0.00410	4.84200	0.00484	4.098	9.48		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	493.55530		0.49356	469.74140	0.46974	493.555	9.42		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	4.35530		0.00436	5.14140	0.00514	4.355	9.42		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.44450		7.44450	7.42040	7.42040		10.42		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	252.91450		0.25291	238.46140	0.23846	252.915	10.38		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	148.41450		0.14841	158.06140	0.15806	148.415	10.38		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	247.30700		0.24731	232.99150	0.23299	247.307	10.39		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	152.80700		0.15281	162.59150	0.16259	152.807	10.39		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	241.77880		0.24178	227.60280	0.22760	241.779	10.39		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	157.27880		0.15728	167.20280	0.16720	157.279	10.39		0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200				0.00	0	0.00
R023	On 07/02/2013	Bond Future			6.66866		111.35237	6.63384	111.61725				0.00	0	1,630.00
R023	On 07/02/2013	Bond Future	7.04	Call	2,773.64000		2.77364	3,038.52000	3.03852	2,773.640			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	2,847.06000		2.84706	3,111.94000	3.11194	2,847.060			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	2,920.41000		2.92041	3,185.29000	3.18529	2,920.410			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 02/05/2013	Bond Future			6.71257		108.78814	6.67660	109.05610			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.04	Call	2,400.34000		2.40034	2,668.30000	2.66830	2,400.340		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	2,472.56000		2.47256	2,740.52000	2.74052	2,472.560		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	2,544.72000		2.54472	2,812.68000	2.81268	2,544.720		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.76308		110.21117	6.72375	110.49733			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	3,741.35000		3.74135	4,027.51000	4.02751	3,741.350		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	3,810.72000		3.81072	4,096.88000	4.09688	3,810.720		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	3,880.03000		3.88003	4,166.19000	4.16619	3,880.030		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			5.32171		125.09591	5.30630	125.13717		1.88	0.00	0	6,033.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,529.78000		2.52978	2,571.04000	2.57104	2,529.780	2.03	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	2.03	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	3,100.80000		3.10080	3,142.06000	3.14206	3,100.800	2.03	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.03	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,616.81000		3.61681	3,658.07000	3.65807	3,616.810	2.03	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.03	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,745.35000		3.74535	3,786.61000	3.78661	3,745.350	2.03	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.03	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,873.71000		3.87371	3,914.97000	3.91497	3,873.710	2.03	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.03	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.32301		119.80952	5.30592	119.85114		1.85	0.00	0	13,241.00
R157	On 02/05/2013	Bond Future	5.35	Call	516.33000		0.51633	540.65000	0.54065	516.330	1.87	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	450.63000		0.45063	433.33000	0.43333	450.630	1.87	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
R157	On 02/05/2013	Bond Future	5.36	Call	529.58000		0.52958	554.23000	0.55423	529.580	1.87	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	439.55000		0.43955	422.58000	0.42258	439.550	1.87	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	503.26000		0.50326	527.25000	0.52725	503.260	1.86	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	461.90000		0.46190	444.27000	0.44427	461.900	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.33598	116.27137		5.30083	116.33794		1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	974.27000		0.97427	1,016.82000	1.01682	974.270	1.67	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	475.90000		0.47590	451.88000	0.45188	475.900	1.67	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	986.18000		0.98618	1,029.00000	1.02900	986.180	1.67	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	468.99000		0.46899	445.24000	0.44524	468.990	1.67	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	962.44000		0.96244	1,004.73000	1.00473	962.440	1.67	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	482.89000		0.48289	458.61000	0.45861	482.890	1.67	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/02/2013	Bond Future			7.13524	130.81400		7.11063	131.07105		11.58	196,221,000.00	1,500	57,647.00
R186	On 07/02/2013	Bond Future	7.00	Call	907.65000		0.90765	1,034.42000	1.03442	907.650	11.49	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	2,329.06000		2.32906	2,198.78000	2.19878	2,329.060	11.49	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	2,178.65000		2.17865	2,373.82000	2.37382	2,178.650	11.58	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	989.33000		0.98933	927.45000	0.92745	989.330	11.58	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Call	2,443.84000		2.44384	2,647.83000	2.64783	2,443.840	11.60	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Put	843.57000		0.84357	790.51000	0.79051	843.570	11.60	0.00	0	100.00
R186	On 07/02/2013	Bond Future	8.50	Call	13,204.30000	13.20430	13,461.36000	13.46136	13,204.300	12.17	12.17	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	0.24000	0.00024	0.25000	0.00025	0.240	12.17	12.17	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Call	13,651.07000	13.65107	13,908.13000	13.90813	13,651.070	12.17	12.17	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	0.14000	0.00014	0.15000	0.00015	0.140	12.17	12.17	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	11,576.10000	11.57610	11,833.18000	11.83318	11,576.100	12.17	12.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future	8.32	Put	1.30000		0.00130	1.33000	0.00133	1.300	12.17	0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.45	Call	12,755.11000		12.75511	13,012.18000	13.01218	12,755.110	12.17	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	0.39000		0.00039	0.41000	0.00041	0.390	12.17	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	12,935.07000		12.93507	13,192.14000	13.19214	12,935.070	12.17	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	0.32000		0.00032	0.34000	0.00034	0.320	12.17	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	4,055.19000		4.05519	4,292.32000	4.29232	4,055.190	11.73	0.00	0	540.00
R186	On 07/02/2013	Bond Future	7.50	Put	327.37000		0.32737	307.45000	0.30745	327.370	11.73	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	6,279.36000		6.27936	6,532.37000	6.53237	6,279.360	11.88	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	82.97000		0.08297	78.93000	0.07893	82.970	11.88	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	8,613.33000		8.61333	8,869.99000	8.86999	8,613.330	12.03	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	16.11000		0.01611	15.72000	0.01572	16.110	12.03	0.00	0	150.00
R186	On 02/05/2013	Bond Future			7.18869		132.39852	7.16333	132.65866		11.81	0.00	0	122.00
R186	On 02/05/2013	Bond Future	7.39	Call	4,490.21000		4.49021	4,664.98000	4.66498	4,490.210	11.89	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,450.92000		2.45092	2,365.55000	2.36555	2,450.920	11.89	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	4,550.43000		4.55043	4,726.34000	4.72634	4,550.430	11.89	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,411.02000		2.41102	2,326.79000	2.32679	2,411.020	11.89	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Call	4,611.05000		4.61105	4,788.07000	4.78807	4,611.050	11.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	2,371.63000		2.37163	2,288.51000	2.28851	2,371.630	11.90	0.00	0	0.00
R186	On 02/05/2013	Bond Future	6.75	Call	1,574.87000		1.57487	0.00000	0.00000	1,574.870	11.66	179,535.18	114	114.00
R186	On 02/05/2013	Bond Future	6.75	Put	6,179.92000		6.17992	0.00000	0.00000	6,179.920	11.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.31741		130.65174	7.28762	130.94483		12.40	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	14,505.21000		14.50521	14,755.86000	14.75586	14,505.210	12.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,456.04000		1.45604	1,413.60000	1.41360	1,456.040	12.99	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	10,484.82000		10.48482	10,705.72000	10.70572	10,484.820	12.78	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,750.25000		2.75025	2,678.06000	2.67806	2,750.250	12.78	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	10,548.59000		10.54859	10,770.05000	10.77005	10,548.590	12.79	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,724.10000		2.72410	2,652.47000	2.65247	2,724.100	12.79	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	10,612.47000		10.61247	10,834.50000	10.83450	10,612.470	12.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.16	Put	2,698.16000		2.69816	2,627.10000	2.62710	2,698.160	12.80	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			217.99490		217.99490	217.98737	217.98737			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	5,004.90000		5.00490	4,997.37000	4.99737	5,004.900		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	4,994.90000		4.99490	4,987.37000	4.98737	4,994.900		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	4,984.90000		4.98490	4,977.37000	4.97737	4,984.900		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			287.57323		287.57323	287.54946	287.54946			0.00	0	2,633.00
R197	On 07/02/2013	Bond Future	278.99	Call	8,583.23000		8.58323	8,559.46000	8.55946	8,583.230		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	8,573.23000		8.57323	8,549.46000	8.54946	8,573.230		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Call	8,563.23000		8.56323	8,539.46000	8.53946	8,563.230		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future			291.19814		291.19814	291.17421	291.17421			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,808.14000		8.80814	8,784.21000	8.78421	8,808.140		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	8,798.14000		8.79814	8,774.21000	8.77421	8,798.140		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 02/05/2013	Bond Future	282.41	Call	8,788.14000		8.78814	8,764.21000	8.76421	8,788.140		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 07/02/2013	Bond Future			5.05070		107.73370	5.03473	107.76284		1.24	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	78.89000		0.07889	92.33000	0.09233	78.890	1.24	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	208.01000		0.20801	192.31000	0.19231	208.010	1.24	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	996.49000		0.99649	1,025.62000	1.02562	996.490	1.31	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	0.25000		0.00025	0.24000	0.00024	0.250	1.31	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,070.49000		2.07049	2,099.63000	2.09963	2,070.490	1.36	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.36	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,159.36000		2.15936	2,188.50000	2.18850	2,159.360	1.36	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.36	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,248.13000		2.24813	2,277.27000	2.27727	2,248.130	1.36	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.36	0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.01464		109.03870	4.99629	109.06810		1.08	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.92000		0.00092	1.11000	0.00111	0.920	1.01	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,561.47000		1.56147	1,532.26000	1.53226	1,561.470	1.01	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	1.01000		0.00101	1.22000	0.00122	1.010	1.02	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,545.22000		1.54522	1,516.03000	1.51603	1,545.220	1.02	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.83000		0.00083	1.02000	0.00102	0.830	1.01	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,577.71000		1.57771	1,548.50000	1.54850	1,577.710	1.01	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.88556		107.54773	4.83872	107.59920		0.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	304.42000		0.30442	329.23000	0.32923	304.420	0.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	398.47000		0.39847	371.81000	0.37181	398.470	0.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	309.85000		0.30985	334.92000	0.33492	309.850	0.91	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	392.90000		0.39290	366.50000	0.36650	392.900	0.91	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	299.05000		0.29905	323.60000	0.32360	299.050	0.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	404.10000		0.40410	377.18000	0.37718	404.100	0.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 07/02/2013	Bond Future			219.39722	219.39722	219.37484	219.37484			0.00	0	50,656.00
R202	On 07/02/2013	Bond Future	204.99	Call	14,407.22000	14.40722	14,384.84000	14.38484	14,407.220		0.00	0	0.00
R202	On 07/02/2013	Bond Future	204.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Call	14,397.22000	14.39722	14,374.84000	14.37484	14,397.220		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Call	14,387.22000	14.38722	14,364.84000	14.36484	14,387.220		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future			222.16271	222.16271	222.14005	222.14005			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	11,122.71000	11.12271	11,100.05000	11.10005	11,122.710		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	11,112.71000	11.11271	11,090.05000	11.09005	11,112.710		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	11,102.71000	11.10271	11,080.05000	11.08005	11,102.710		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 07/02/2013	Bond Future			5.71293	113.51949	5.67760	113.66893		4.06	0.00	0	19,398.00
R203	On 07/02/2013	Bond Future	5.54	Call	181.80000	0.18180	233.07000	0.23307	181.800	4.02	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	915.63000	0.91563	817.46000	0.81746	915.630	4.02	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,704.24000	1.70424	1,846.52000	1.84652	1,704.240	4.15	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	41.56000	0.04156	34.40000	0.03440	41.560	4.15	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	3,064.01000	3.06401	3,213.11000	3.21311	3,064.010	4.25	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	1.95000	0.00195	1.61000	0.00161	1.950	4.25	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Call	5,040.18000	5.04018	5,189.62000	5.18962	5,040.180	4.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/02/2013	Bond Future	6.94	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	4.33	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,874.24000	5.87424	6,023.68000	6.02368	5,874.240	4.33	0.00	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	0.00000	0.00000	0.00000	0.00000	0.000	4.33	0.00	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	3,267.13000	3.26713	3,416.37000	3.41637	3,267.130	4.26	0.00	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	1.15000	0.00115	0.95000	0.00095	1.150	4.26	0.00	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	3,470.09000	3.47009	3,619.42000	3.61942	3,470.090	4.27	0.00	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	0.66000	0.00066	0.55000	0.00055	0.660	4.27	0.00	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,875.12000	3.87512	4,024.53000	4.02453	3,875.120	4.30	0.00	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	0.21000	0.00021	0.18000	0.00018	0.210	4.30	0.00	0.00	0	30,250.00
R203	On 02/05/2013	Bond Future			5.73800	110.73796	5.70048	110.88914		4.07	0.00	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,339.65000	1.33965	1,437.76000	1.43776	1,339.650	4.11	0.00	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	689.81000	0.68981	636.74000	0.63674	689.810	4.11	0.00	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,364.44000	1.36444	1,463.45000	1.46345	1,364.440	4.12	0.00	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	674.64000	0.67464	622.47000	0.62247	674.640	4.12	0.00	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,315.10000	1.31510	1,412.29000	1.41229	1,315.100	4.11	0.00	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	705.24000	0.70524	651.25000	0.65125	705.240	4.11	0.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.80993	109.59981	5.76029	109.77716		3.94	0.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,370.29000	107.37029	107,547.64000	107.54764	107,370.290	4.19	0.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	4.19	0.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,910.45000	1.91045	2,016.00000	2.01600	1,910.450	4.00	0.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,270.07000	1.27007	1,198.27000	1.19827	1,270.070	4.00	0.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,931.04000	1.93104	2,037.21000	2.03721	1,931.040	4.00	0.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,255.23000	1.25523	1,184.05000	1.18405	1,255.230	4.00	0.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,952.13000	1.95213	2,058.91000	2.05891	1,952.130	4.00	0.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,240.91000	1.24091	1,170.34000	1.17034	1,240.910	4.00	0.00	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,379.69000	1.37969	1,467.36000	1.46736	1,379.690	3.94	0.00	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,737.08000	1.73708	1,647.40000	1.64740	1,737.080	3.94	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204	On 07/02/2013	Bond Future			5.95939		111.11446	5.92933	111.27015		5.53		0.00	0	16,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	6,629.41000		6.62941	6,785.10000	6.78510	6,629.410	5.88		0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	0.01000		0.00001	0.01000	0.00001	0.010	5.88		0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	7,393.08000		7.39308	7,548.77000	7.54877	7,393.080	5.88		0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.88		0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	9,735.21000		9.73521	9,890.90000	9.89090	9,735.210	5.88		0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.88		0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	9,965.77000		9.96577	10,121.46000	10.12146	9,965.770	5.88		0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.88		0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	10,195.69000		10.19569	10,351.38000	10.35138	10,195.690	5.88		0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.88		0.00	0	0.00
R204	On 02/05/2013	Bond Future			5.99348		112.46042	5.96191	112.61790		5.46		0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,231.75000		2.23175	2,345.56000	2.34556	2,231.750	5.56		0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	717.08000		0.71708	673.41000	0.67341	717.080	5.56		0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,265.27000		2.26527	2,379.85000	2.37985	2,265.270	5.56		0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	701.62000		0.70162	658.72000	0.65872	701.620	5.56		0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	2,198.46000		2.19846	2,311.50000	2.31150	2,198.460	5.55		0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	732.80000		0.73280	688.36000	0.68836	732.800	5.55		0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.08285		111.44571	6.04250	111.62953		5.38		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,709.86000		2.70986	2,821.45000	2.82145	2,709.860	5.48		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,727.10000		1.72710	1,654.87000	1.65487	1,727.100	5.48		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,736.77000		2.73677	2,848.93000	2.84893	2,736.770	5.48		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,709.01000		1.70901	1,637.35000	1.63735	1,709.010	5.48		0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,847.68000		4.84768	4,993.60000	4.99360	4,847.680	5.71		0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	770.21000		0.77021	732.31000	0.73231	770.210	5.71		0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,683.08000		2.68308	2,794.09000	2.79409	2,683.080	5.47		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,745.34000		1.74534	1,672.53000	1.67253	1,745.340	5.47		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
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			5.07661		102.73173	5.05450	102.75178		0.51		0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	0.58000		0.00058	1.04000	0.00104	0.580	0.50		0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	288.21000		0.28821	268.62000	0.26862	288.210	0.50		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	24.90000		0.02490	32.49000	0.03249	24.900	0.51		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	94.38000		0.09438	81.92000	0.08192	94.380	0.51		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	786.98000		0.78698	807.03000	0.80703	786.980	0.57		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.57		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	831.74000		0.83174	851.79000	0.85179	831.740	0.57		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.57		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	876.48000		0.87648	896.53000	0.89653	876.480	0.57		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.57		0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.01449		103.97616	4.98494	103.99633		0.44		0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.41		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,112.08000		1.11208	1,091.91000	1.09191	1,112.080	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	1,105.13000		1.10513	1,084.96000	1.08496	1,105.130	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	1,119.03000		1.11903	1,098.86000	1.09886	1,119.030	0.41		0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.16225		102.99830	3.93305	103.03941		0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	62.18000		0.06218	88.71000	0.08871	62.180	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	37.48000		0.03748	22.90000	0.02290	37.480	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	63.22000		0.06322	89.98000	0.08998	63.220	0.13		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/11/2013	Bond Future	4.31	Put	36.73000		0.03673	22.38000	0.02238	36.730	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	61.14000		0.06114	87.45000	0.08745	61.140	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	38.24000		0.03824	23.44000	0.02344	38.240	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			6.21159		106.32478	6.18673	106.46792		6.79	0.00	0	11,309.00
R207	On 07/02/2013	Bond Future	7.66	Call	7,944.39000		7.94439	8,087.53000	8.08753	7,944.390	7.18	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	7.18	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	8,672.67000		8.67267	8,815.81000	8.81581	8,672.670	7.18	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.18	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	10,716.85000		10.71685	10,859.99000	10.85999	10,716.850	7.18	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.18	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	10,968.61000		10.96861	11,111.75000	11.11175	10,968.610	7.18	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.18	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	11,219.55000		11.21955	11,362.69000	11.36269	11,219.550	7.18	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.18	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.25314		107.61270	6.22721	107.75745		7.02	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	2,241.18000		2.24118	2,338.06000	2.33806	2,241.180	7.08	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,150.14000		1.15014	1,102.27000	1.10227	1,150.140	7.08	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	2,274.87000		2.27487	2,372.46000	2.37246	2,274.870	7.09	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,128.78000		1.12878	1,081.62000	1.08162	1,128.780	7.09	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	2,207.74000		2.20774	2,303.91000	2.30391	2,207.740	7.08	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,171.79000		1.17179	1,123.21000	1.12321	1,171.790	7.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.35543		106.86131	6.32268	107.03115		7.06	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,689.23000		3.68923	3,798.84000	3.79884	3,689.230	7.13	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,922.50000		1.92250	1,862.27000	1.86227	1,922.500	7.13	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,720.70000		3.72070	3,830.78000	3.83078	3,720.700	7.14	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,903.25000		1.90325	1,843.49000	1.84349	1,903.250	7.14	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,657.88000		3.65788	3,767.02000	3.76702	3,657.880	7.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/11/2013	Bond Future	6.69	Put	1,941.91000		1.94191	1,881.21000	1.88121	1,941.910	7.13	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 07/02/2013	Bond Future			6.34644		105.02565	6.32161	105.18407		7.76	0.00	0	19,911.00
R208	On 07/02/2013	Bond Future	6.00	Call	142.77000		0.14277	176.91000	0.17691	142.770	7.69	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	2,380.63000		2.38063	2,256.35000	2.25635	2,380.630	7.69	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	8,655.02000		8.65502	8,813.44000	8.81344	8,655.020	8.24	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	0.01000		0.00001	0.01000	0.00001	0.010	8.24	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	9,053.93000		9.05393	9,212.35000	9.21235	9,053.930	8.24	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	8.24	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	14,422.82000		14.42282	14,581.24000	14.58124	14,422.820	8.24	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.24	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	9,620.17000		9.62017	9,778.59000	9.77859	9,620.170	8.24	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.24	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Call	9,901.68000		9.90168	10,060.10000	10.06010	9,901.680	8.24	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.24	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	10,182.13000		10.18213	10,340.55000	10.34055	10,182.130	8.24	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.24	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.38597		102.90481	6.36021	103.06503		8.17	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,782.09000		2.78209	2,895.50000	2.89550	2,782.090	8.24	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,096.71000		1.09671	1,049.90000	1.04990	1,096.710	8.24	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,703.56000		2.70356	2,815.46000	2.81546	2,703.560	8.23	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,140.02000		1.14002	1,091.70000	1.09170	1,140.020	8.23	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,742.69000		2.74269	2,855.35000	2.85535	2,742.690	8.24	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,118.20000		1.11820	1,070.64000	1.07064	1,118.200	8.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future			6.48608		102.31661	6.45446	102.50175		8.35		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,117.39000		4.11739	4,236.25000	4.23625	4,117.390	8.49		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,244.38000		2.24438	2,178.10000	2.17810	2,244.380	8.49		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,801.81000		6.80181	6,950.47000	6.95047	6,801.810	8.81		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,078.47000		1.07847	1,041.99000	1.04199	1,078.470	8.81		0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	4,047.75000		4.04775	4,165.58000	4.16558	4,047.750	8.48		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,289.15000		2.28915	2,221.84000	2.22184	2,289.150	8.48		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,082.51000		4.08251	4,200.85000	4.20085	4,082.510	8.48		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,266.68000		2.26668	2,199.88000	2.19988	2,266.680	8.48		0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 07/02/2013	Bond Future			7.93124		84.61613	7.90670	84.83925		15.17		0.00	0	11,384.00
R209	On 07/02/2013	Bond Future	8.63	Call	6,018.24000		6.01824	6,239.70000	6.23970	6,018.240	15.50		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	36.50000		0.03650	34.84000	0.03484	36.500	15.50		0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	7,578.23000		7.57823	7,801.14000	7.80114	7,578.230	15.60		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	8.77000		0.00877	8.56000	0.00856	8.770	15.60		0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	8,500.67000		8.50067	8,723.77000	8.72377	8,500.670	15.66		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	3.42000		0.00342	3.40000	0.00340	3.420	15.66		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	9,632.52000		9.63252	9,855.66000	9.85566	9,632.520	15.68		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	0.93000		0.00093	0.95000	0.00095	0.930	15.68		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	8,880.74000		8.88074	9,103.86000	9.10386	8,880.740	15.68		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	2.27000		0.00227	2.27000	0.00227	2.270	15.68		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	9,258.03000		9.25803	9,481.17000	9.48117	9,258.030	15.68		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	1.46000		0.00146	1.48000	0.00148	1.460	15.68		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/02/2013	Bond Future	9.06	Call	9,333.16000		9.33316	9,556.30000	9.55630	9,333.160	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	1.34000		0.00134	1.36000	0.00136	1.340	15.68	0.00	0	0.00
R209	On 02/05/2013	Bond Future			7.98628		82.49945	7.96117	82.72507		16.85	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	3,106.51000		3.10651	3,241.27000	3.24127	3,106.510	16.86	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	2,894.26000		2.89426	2,803.40000	2.80340	2,894.260	16.86	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	3,016.84000		3.01684	3,149.48000	3.14948	3,016.840	16.85	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	2,983.50000		2.98350	2,890.52000	2.89052	2,983.500	16.85	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	3,061.23000		3.06123	3,194.93000	3.19493	3,061.230	16.85	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	2,938.36000		2.93836	2,846.44000	2.84644	2,938.360	16.85	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.11652		81.60584	8.08811	81.85425		19.46	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,944.33000		8.94433	9,125.04000	9.12504	8,944.330	19.93	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,226.00000		3.22600	3,158.30000	3.15830	3,226.000	19.93	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	12,542.61000		12.54261	12,750.54000	12.75054	12,542.610	20.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,736.92000		1.73692	1,696.44000	1.69644	1,736.920	20.31	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,842.67000		8.84267	9,022.43000	9.02243	8,842.670	19.92	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,280.38000		3.28038	3,211.73000	3.21173	3,280.380	19.92	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,893.46000		8.89346	9,073.69000	9.07369	8,893.460	19.92	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,253.09000		3.25309	3,184.91000	3.18491	3,253.090	19.92	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 07/02/2013	Bond Future			166.46888		166.46888	166.45289	166.45289			0.00	0	1,237.00
R210	On 07/02/2013	Bond Future	156.99	Call	9,478.88000		9.47888	9,462.89000	9.46289	9,478.880		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	9,468.88000	9.46888	9,452.89000	9.45289	9,468.880		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	9,458.88000	9.45888	9,442.89000	9.44289	9,458.880		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			166.70979	166.70979	166.69390	166.69390			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	5,569.79000	5.56979	5,553.90000	5.55390	5,569.790		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	5,559.79000	5.55979	5,543.90000	5.54390	5,559.790		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	5,549.79000	5.54979	5,533.90000	5.53390	5,549.790		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 07/02/2013	Bond Future			126.09043	126.09043	126.08333	126.08333			0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	3,100.43000	3.10043	3,093.33000	3.09333	3,100.430		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	3,090.43000	3.09043	3,083.33000	3.08333	3,090.430		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	3,080.43000	3.08043	3,073.33000	3.07333	3,080.430		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future			127.67978	127.67978	127.67261	127.67261			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	1,989.78000	1.98978	1,982.61000	1.98261	1,989.780		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	1,979.78000	1.97978	1,972.61000	1.97261	1,979.780		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	1,969.78000	1.96978	1,962.61000	1.96261	1,969.780		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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 07/02/2013	Bond Future			132.71739	132.71739	132.70649	132.70649			0.00	0	10,659.00
R212	On 07/02/2013	Bond Future	128.99	Call	3,727.39000	3.72739	3,716.49000	3.71649	3,727.390		0.00	0	0.00
R212	On 07/02/2013	Bond Future	128.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Call	3,717.39000	3.71739	3,706.49000	3.70649	3,717.390		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Call	3,707.39000	3.70739	3,696.49000	3.69649	3,707.390		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			134.39025	134.39025	134.37932	134.37932			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,300.25000	3.30025	3,289.32000	3.28932	3,300.250		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	3,290.25000	3.29025	3,279.32000	3.27932	3,290.250		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	3,280.25000	3.28025	3,269.32000	3.26932	3,280.250		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			7.67678	96.63364	7.65225	96.86024		15.02	0.00	0	10,414.00
R213	On 07/02/2013	Bond Future	8.90	Call	10,363.37000	10.36337	10,590.03000	10.59003	10,363.370	15.49	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	1.81000	0.00181	1.87000	0.00187	1.810	15.49	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	10,749.83000	10.74983	10,976.47000	10.97647	10,749.830	15.49	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	1.21000	0.00121	1.25000	0.00125	1.210	15.49	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	11,133.80000	11.13380	11,360.44000	11.36044	11,133.800	15.49	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	0.79000	0.00079	0.83000	0.00083	0.790	15.49	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	11,515.28000	11.51528	11,741.91000	11.74191	11,515.280	15.49	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	0.52000	0.00052	0.55000	0.00055	0.520	15.49	0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.73108	94.26982	7.70594	94.49903		16.07	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	3,879.43000	3.87943	4,027.18000	4.02718	3,879.430	16.14	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,716.62000	2.71662	2,635.16000	2.63516	2,716.620	16.14	0.00	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 02/05/2013	Bond Future	7.84	Call	3,781.28000		3.78128	3,927.12000	3.92712	3,781.280	16.13	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	2,797.49000		2.79749	2,714.12000	2.71412	2,797.490	16.13	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	3,830.20000		3.83020	3,976.99000	3.97699	3,830.200	16.13	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2,756.84000		2.75684	2,674.42000	2.67442	2,756.840	16.13	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.86365		93.30504	7.83490	93.55918		17.02	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	9,314.27000		9.31427	9,501.17000	9.50117	9,314.270	17.44	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,054.29000		3.05429	2,987.05000	2.98705	3,054.290	17.44	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	9,208.03000		9.20803	9,393.97000	9.39397	9,208.030	17.42	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,107.65000		3.10765	3,039.45000	3.03945	3,107.650	17.42	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	9,261.10000		9.26110	9,447.53000	9.44753	9,261.100	17.43	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,080.86000		3.08086	3,013.15000	3.01315	3,080.860	17.43	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 07/02/2013	Bond Future			7.96609		86.61176	7.94659	86.80034		16.73	0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	5,770.92000		5.77092	5,958.13000	5.95813	5,770.920	17.05	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	86.01000		0.08601	84.64000	0.08464	86.010	17.05	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	5,852.01000		5.85201	6,039.37000	6.03937	5,852.010	17.06	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	81.22000		0.08122	80.00000	0.08000	81.220	17.06	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	5,933.17000		5.93317	6,120.67000	6.12067	5,933.170	17.06	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	76.67000		0.07667	75.59000	0.07559	76.670	17.06	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.41910		1.41910	1.40910	1.40910		12.29	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,301.87730		0.13019	1,204.36460	0.12044	1,301.877	13.00	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	10.87730		0.00109	13.36460	0.00134	10.877	13.00	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,205.54180		0.12055	1,109.18130	0.11092	1,205.542	12.83	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
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	14.54180	0.00145	18.18130	0.00182	14.542	12.83	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,110.30540	0.11103	1,015.47480	0.10155	1,110.305	12.66	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	19.30540	0.00193	24.47480	0.00245	19.305	12.66	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.43050	1.43050	1.42050	1.42050		14.10	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	703.81330	0.07038	641.34870	0.06413	703.813	13.15	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	298.81330	0.02988	336.34870	0.03363	298.813	13.15	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	645.55350	0.06456	588.47580	0.05885	645.553	13.20	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	340.55350	0.03406	383.47580	0.03835	340.553	13.20	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	595.23070	0.05952	541.63320	0.05416	595.231	13.38	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	390.23070	0.03902	436.63320	0.04366	390.231	13.38	0.00	0	0.00
Total for Derivatives :											329,644,442.38	98,131	1 402 295.00

i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188	11.39648	99.94188	11.36828			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858	22.76820	108.85858	22.71361			0.00	0	495,000.00
AA04	On 22/03/2017	Spot Bond			100.00011	9.20644	100.00011	9.18364			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			111.70673	11.46509	111.70673	11.43701			3,574,615,360,000.00	32,000,000	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.63261	0.01822	100.63261	0.01818			0.00	0	1,500,000.00
AB011	On 21/11/2023	Spot Bond			100.64155	0.00742	100.64155	0.00740			0.00	0	500,000.00
AB012	On 21/11/2022	Spot Bond			8.00000	46.21590	8.00000	46.20589			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			101.73855	10.05520	101.73855	10.03237			0.00	0	1,000,000.00
AB06	On 27/03/2015	Spot Bond			105.29362	24.52111	105.29362	24.46388			0.00	0	13,710,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB07	On 07/03/2014	Spot Bond	105.62267	46.45843	105.62267	46.34972				0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	10.99681	100.96284	10.96995				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	13.10966	111.66393	13.07757				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	57.67145	100.00003	57.48740				0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	74.54798	215.58145	74.24033				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	28.60986	134.94825	28.52261			1,052,596,350,000.00		7,800,000	4,070,000.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.48245	269.82094	2.47083				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	21.92746	100.53123	21.87409				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	39.86503	100.25380	39.76608				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	12.45249	100.10451	12.42163				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	8.03958	100.10764	8.01965				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.58992	100.11256	7.57111				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	7.65170	100.11573	7.63273				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	26.89223	113.03853	26.82574				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	21.54847	102.88112	21.49374				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	32.97804	106.71879	32.90022				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	27.89463	101.43096	27.82468				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	21.86320	100.69530	21.80873				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL13	On 11/10/2016	Spot Bond	101.53927	10.76283	101.53927	10.73581			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	15.07286	101.47729	15.03504			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	9.07887	101.61005	9.05606			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	102.69746	104.93328	102.42708			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	65.43743	108.48706	65.28094			0.00	0	1,300,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	59.10958	101.57306	58.91837			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	100.09918	100.00000	99.84768			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.57314	97.92026	100.57314	97.67041			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	74.58046	215.26681	74.27299			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	39.09513	133.33110	38.97696		610,656,438,000.00	4,580,000	2,970,000.00	
ABLI03	On 15/03/2015	Spot Bond	122.14204	20.85866	122.14204	20.79952		34,199,771,200.00	280,000	1,140,000.00	
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.72301	113.35700	8.69961			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	15.74405	123.70523	15.70222			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	15.95491	102.18114	15.91464			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.43925	99.83242	10.41344			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	10.49332	99.82309	10.46737			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS5	On 29/06/2019	Spot Bond	99.81405	11.00821	99.81405	10.98099				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	4.94621	106.48741	4.93360				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	20.61859	100.00000	20.56752				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	3.55926	165.75435	3.54675				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	12.09374	157.68318	12.05271				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	2.87837	170.05600	2.86808				0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	125.34268	143.83197	124.89892				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.37369	172.68858	3.36148				0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	74.55212	215.54135	74.24449				0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	74.54739	215.58717	74.23973				0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	88.74428	100.00000	88.54167				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.61634	71.58015	6.60659				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.61634	71.58015	6.60659				0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	94.66127	100.36979	94.43020				0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	11.94607	84.61000	11.92602				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	18.46321	92.57000	18.43009				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.51044	100.05362	10.48439				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	16.44595	95.34000	16.41580				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN41	On 01/10/2014	Spot Bond	100.00000	30.74940	100.00000	30.69106			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	15.35572	94.00000	15.32787			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	14.38045	94.99000	14.35416			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	30.26864	89.20000	30.21493			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	28.85925	90.02000	28.80754			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	8.52263	101.37010	8.50127			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	8.38478	101.21709	8.36379			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	27.59669	89.83000	27.54732			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	19.51646	136.93312	19.46061			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	23.21712	102.86000	23.17218			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	23.67063	96.69000	23.62595			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	22.74819	96.61000	22.70527			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	22.38137	96.38000	22.33921			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	8.91432	99.94804	8.89225			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	22.50787	121.81240	22.44880			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	71.26899	104.20000	71.13175			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	8.84844	101.30453	8.82627			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN59	On 20/07/2016	Spot Bond	93.54000	20.26278	93.54000	20.22544			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	19.23762	92.85000	19.20236			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.83315	103.39542	2.82518			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.43563	149.61017	2.42817			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.05998	196.08295	2.05225			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	15.97990	95.40000	15.95035			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	66.94624	107.27000	66.81478			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	15.84670	94.09000	15.81738			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	12.57156	114.69202	12.54013			0.00	0	5,000,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	22.67017	105.76936	22.61706			0.00	0	22,237,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	9.10342	102.79126	9.08270			0.00	0	3,700,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	11.61842	101.48825	11.59210		10,140,705,940,000.00		99,920,000	49,960,000.00
ABS9	On 17/03/2016	Spot Bond	110.44192	17.12183	110.44192	17.08029		662,651,520,000.00		6,000,000	3,000,000.00
ABS11	On 11/06/2014	Spot Bond	125.04605	34.20040	125.04605	34.10225		45,016,578,000.00		360,000	360,000.00
ABS11	On 11/06/2014	Spot Bond	4.00000	120.51512	4.00000	120.47727			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	2.44501	274.59193	2.43343		3,569,695,090,000.00		13,000,000	6,500,000.00
ABS13	On 31/01/2017	Spot Bond	123.88924	5.74695	123.88924	5.73074			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	3.79550	128.40915	3.78451			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL001	On 31/07/2013	Spot Bond	99.53952	65.53001	99.53952	65.32624			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	91.17710	100.06620	90.96345			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	77.29803	100.07265	76.97844			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	23.63048	100.00000	23.57196			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	60.41755	100.53957	60.22383			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	98.90705	101.66199	98.36949			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	60.41755	100.53957	60.22383			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	92.78662	101.42690	92.33046			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	84.06056	102.82057	83.88469			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	24.91608	111.03772	24.85536			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	19.25933	100.83941	19.21231			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	19.51544	100.86237	19.46779			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	23.14417	101.18756	23.08751			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	58.24782	100.06785	58.06182			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	58.20408	100.06721	58.01822			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	19.00315	100.81643	18.95677			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.18580	54.43317	8.17606			0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	103.65126	100.00000	103.37632			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL054	On 29/01/2013	Spot Bond	100.00000		103.65126	100.00000	103.37632			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624		42.84886	100.61624	42.74448			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961		57.21311	99.86961	57.07160			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000		18.69626	100.00000	18.66079			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000		15.69925	100.00000	15.66946			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000		15.69925	100.00000	15.66946			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583		58.78729	100.07583	58.59955			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969		16.76862	100.07969	16.72706			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857		17.58112	100.08857	17.53755			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573		16.40639	100.07573	16.36573			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841		16.65114	100.07841	16.60988			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959		16.75883	100.07959	16.71729			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180		13.18893	103.08180	13.15918			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180		13.18893	103.08180	13.15918			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163		13.25667	103.10163	13.22674			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361		16.21057	100.07361	16.17041			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163		13.25667	103.10163	13.22674			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL087	On 30/07/2017	Spot Bond	103.06198	13.12119	103.06198	13.09158			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	27.39989	79.64238	27.35595			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	28.44253	100.07204	28.37206			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	58.60037	100.07100	58.45517			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	15.90592	99.94507	15.86655			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	58.60037	100.07100	58.45517			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	8.55800	100.07684	8.53679			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	8.39388	100.07933	8.37309			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	8.34947	100.08039	8.32878			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	8.13489	100.07826	8.11473			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	58.33988	100.06560	58.19533			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	9.08529	100.07361	9.06278			0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	101.19124	52.92229	101.19124	99.72353			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	77.70116	101.31884	77.48009			0.00	0	0.00
ACL103	On 18/01/2013	Spot Bond	101.19124	52.92229	101.19124	99.72353			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	9.94462	110.28658	9.91775			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	39.90120	100.06728	39.80234			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	50.66624	105.71996	50.54952			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL116	On 31/01/2014	Spot Bond	100.99526	44.82089	100.99526	44.71134			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	7.14641	101.18059	7.12892			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	7.09382	102.01291	7.07632			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	9.34813	100.00000	9.33040			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	43.65658	101.04786	43.54983			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.01930	100.00000	4.01036			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.16188	100.00000	5.15032			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	13.48262	72.59933	13.46247			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.09064	127.83552	3.08222			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.20936	127.87043	3.20060			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	7.90570	100.07569	7.88611			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	30.08490	100.62321	30.01161			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	30.08490	100.62321	30.01161			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	43.65658	101.04786	43.54983			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	29.70000	100.51806	29.62772			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	28.51860	100.07299	28.44794			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	28.46789	100.07235	28.39735			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL136	On	20/09/2021		Spot Bond	101.33418	7.67307	101.33418	7.65384				0.00	0	0.00
ACL137	On	02/09/2016		Spot Bond	100.41093	11.57858	100.41093	11.54980				0.00	0	0.00
ACL138	On	20/09/2021		Spot Bond	101.33457	7.66243	101.33457	7.64323				0.00	0	0.00
ACL139	On	30/07/2017		Spot Bond	103.90444	12.86853	103.90444	12.83931				0.00	0	0.00
ACL141	On	30/07/2017		Spot Bond	103.93140	12.93505	103.93140	12.90566				0.00	0	0.00
ACL142	On	20/12/2014		Spot Bond	100.22094	28.46917	100.22094	28.39854				0.00	0	0.00
ACL143	On	20/12/2016		Spot Bond	100.59173	11.63394	100.59173	11.60499				0.00	0	0.00
ACL144	On	20/12/2016		Spot Bond	99.93469	11.07504	99.93469	11.04763				0.00	0	0.00
ACL145	On	20/12/2021		Spot Bond	100.07603	7.93787	100.07603	7.91820				0.00	0	0.00
ACL146	On	30/11/2013		Spot Bond	100.93686	65.56048	100.93686	65.39677				0.00	0	0.00
ACL149	On	20/03/2014		Spot Bond	100.27790	39.68320	100.27790	39.58470				0.00	0	0.00
ACL150	On	20/03/2014		Spot Bond	100.06196	39.54917	100.06196	39.45118				0.00	0	0.00
ACL151	On	20/03/2017		Spot Bond	100.07446	9.96614	100.07446	9.94145				0.00	0	0.00
ACL152	On	08/02/2014		Spot Bond	100.76536	43.51364	100.76536	43.40751				0.00	0	0.00
ACL153	On	20/03/2015		Spot Bond	100.06587	20.35275	100.06587	20.30233				0.00	0	0.00
ACL154	On	20/03/2015		Spot Bond	100.06402	20.19520	100.06402	20.14515				0.00	0	0.00
ACL155	On	20/03/2015		Spot Bond	100.06760	20.50104	100.06760	20.45024				0.00	0	0.00
ACL156	On	20/03/2017		Spot Bond	100.07424	9.94518	100.07424	9.92053				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL157	On 20/03/2017	Spot Bond	100.07047	9.57832	100.07047	9.55459			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	20.38056	100.06619	20.33006			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	20.48250	100.06739	20.43175			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	13.16073	102.65284	13.13064			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	15.74061	100.06844	15.70160			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	20.42689	100.06674	20.37628			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	41.76894	100.09530	41.66541			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	20.62627	100.18292	20.57511			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	39.66300	100.06691	39.56472			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	10.04915	108.26890	10.02529		17,918,502,950,000.00	165,500,000	84,100,000.00	
ACL168	On 20/06/2017	Spot Bond	100.07386	9.91374	100.07386	9.88918			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.43033	103.66222	4.41927			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	20.47323	100.06728	20.42251			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	20.49181	100.06735	20.44103			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	9.83991	100.07626	9.81553			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	8.24005	100.07891	8.21963			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.70565	100.07361	7.68656			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL177	On 20/09/2013	Spot Bond	100.07223	58.32705	100.07223	58.14079			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	28.68656	100.07839	28.61548			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	20.93571	100.07574	20.88383			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	10.36397	100.08155	10.33829			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	9.83991	100.07626	9.81553			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	8.29349	100.07944	8.27293			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	9.20117	100.07796	9.17836			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	7.82807	100.07839	7.80868			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	10.99402	100.07515	10.96677			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	8.03846	100.07965	8.01854			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	8.17779	100.08103	8.15753			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	57.76560	100.06425	57.58115			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	57.82399	100.06489	57.63936			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	15.57335	100.06989	15.53477			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	15.72023	100.07148	15.68128			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	8.12845	100.08134	8.10831			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	8.12845	100.08134	8.10831			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	10.94036	100.08737	10.91325			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL196	On 20/12/2017	Spot Bond	100.07679	9.08489	100.07679	9.06238				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	10.85653	100.08652	10.82962				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	10.88797	100.08684	10.86098				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	10.94036	100.08737	10.91325				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	6.49985	85.50175	6.48708				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	8.31082	100.08315	8.29022				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	8.31082	100.08315	8.29022				0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	89.04298	103.67806	88.83784				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.07949	100.00000	4.06960				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	29.79863	100.56844	29.72607				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	30.45655	100.63477	30.38235				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	30.89494	100.67892	30.81965				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	14.31767	101.20949	16.25673				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	14.96447	101.34649	16.88321				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	15.82476	101.52904	17.71657				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	11.13132	108.27946	11.10474				0.00	0	4,300,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	11.60241	124.59492	11.57158				0.00	0	110,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02U	On 05/10/2014	Spot Bond	100.00000	29.43252	100.00000	29.35964			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	18.23450	115.64616	18.18859			0.00	0	41,563,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	32.78748	100.00000	32.70805			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.97526	100.00000	13.94415			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.03231	154.79211	4.01881			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	38.76382	129.92747	38.65850			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	82.08147	101.15622	81.89529			0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	10.39361	99.92565	10.36789			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	11.96940	112.23984	11.94014			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	18.63220	101.18527	18.58557			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	8.58340	101.23711	8.56191			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	56.71527	100.00000	56.57483			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	21.03344	114.82122	20.98108			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	99.81750	9.43859	99.81750	9.41525			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	59.35175	100.11329	59.16215			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	63.91650	103.73691	63.76911			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	27.60511	99.83571	27.53686			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW7	On 02/10/2014	Spot Bond	105.24488	32.38141	105.24488	32.30628	0.00	0	0.00			
BAW8	On 02/10/2017	Spot Bond	111.52726	13.00285	111.52726	12.97123	0.00	0	0.00			
BAW9	On 03/02/2014	Spot Bond	100.88946	44.44890	100.88946	44.34037	0.00	0	0.00			
BAYA01	On 31/03/2016	Spot Bond	104.32215	17.13014	104.32215	17.08609	0.00	0	0.00			
BAYA02	On 30/06/2013	Spot Bond	99.81811	74.99433	99.81811	74.69829	0.00	0	0.00			
BAYA04	On 30/09/2015	Spot Bond	102.00706	19.41080	102.00706	19.36186	0.00	0	0.00			
BAYA05	On 30/09/2015	Spot Bond	101.95171	19.39725	101.95171	19.34838	0.00	0	0.00			
BAYA06	On 30/09/2016	Spot Bond	99.81798	13.67673	99.81798	13.64292	0.00	0	0.00			
BAYA07	On 31/12/2015	Spot Bond	101.94160	19.31515	101.94160	19.26649	0.00	0	0.00			
BAYA08	On 31/12/2017	Spot Bond	104.59763	12.92360	104.59763	12.89029	0.00	0	0.00			
BAYA09	On 31/12/2015	Spot Bond	99.81335	18.70957	99.81335	18.66332	0.00	0	0.00			
BAYA10	On 31/12/2015	Spot Bond	99.81335	18.70957	99.81335	18.66332	0.00	0	0.00			
BAYA11	On 31/03/2016	Spot Bond	99.81340	15.79619	99.81340	15.75714	0.00	0	0.00			
BAYA12	On 31/03/2016	Spot Bond	101.35805	16.30870	101.35805	16.26783	0.00	0	0.00			
BAYA13	On 31/03/2016	Spot Bond	102.22265	17.14731	102.22265	17.10400	0.00	0	0.00			
BAYA14	On 30/09/2015	Spot Bond	102.00706	19.41080	102.00706	19.36186	0.00	0	0.00			
BAYA15	On 30/06/2016	Spot Bond	102.70168	16.51470	102.70168	16.47282	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA16	On 30/09/2016	Spot Bond	102.35327	11.34425	102.35327	11.31556			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	13.37253	99.82359	13.33947			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	13.37385	99.81671	13.34079			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	13.37385	99.81671	13.34079			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	29.44568	99.82722	29.37287			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	89.28567	99.86832	89.08206			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	18.08799	97.82330	18.04406			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	12.48117	103.70924	12.44924			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	13.72690	99.79214	13.69298			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	11.82732	100.04409	11.79803			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.51997	99.77076	1.51622			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	11.56444	92.33087	11.53779			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	56.42978	99.87024	56.24990			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	17.26829	99.83486	17.22559			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	9.16637	99.06007	9.14386			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.62234	99.81958	0.62080			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	20.03417	104.16088	19.98272			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	18.26025	103.97505	18.21343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB04	On 31/03/2017	Spot Bond	106.00425	15.73828	106.00425	15.69723			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	13.58108	99.75847	13.54752			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.25612	99.75846	0.25548			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.46733	100.00000	6.45506			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.54300	100.00000	19.49461			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.78633	100.00000	17.74229			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.97922	100.00000	10.95203			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.98472	100.00000	10.95721			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.27439	100.00000	13.24152			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.50204	100.00000	11.47355			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	92.38968	100.20198	92.16773		2,004,039,600,000.00	20,000,000	20,000,000.00	
BCP1	On 30/09/2014	Spot Bond	102.32067	29.57758	102.32067	29.50283			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	18.32143	102.37811	18.27509			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	1.89665	169.54509	1.89023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0205	On 28/04/2028	Spot Bond	150.32167	9.44127	150.32167	9.41757			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	10.91254	150.48996	10.88512			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	9.51842	105.72100	9.49626			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	45.07196	101.02420	44.96177			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	79.93433	101.68745	79.70028			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	43.20545	100.66680	43.10015			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	42.75983	100.64029	42.65566			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	79.67927	104.00756	79.44254			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	65.37603	100.90417	65.21637			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	89.21121	101.68177	89.00469			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	7.88993	100.33377	7.87033			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	28.21853	100.06919	28.14861			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	38.92595	100.00000	38.83165			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	74.78086	100.00000	74.61626			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	10.31681	101.11913	10.29157			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	10.36233	101.12772	10.33697			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	10.49884	101.15348	10.47314			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	10.95343	101.23934	10.92660			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22C1	On 21/07/2016	Spot Bond	101.32517	11.40737	101.32517	11.37940			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	12.67489	101.56516	12.64376			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	4.36616	100.00000	4.35558			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	11.40352	100.93890	11.37567			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	11.80180	100.99127	11.77295			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	11.97239	101.01372	11.94313			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	12.02925	101.02120	11.99984			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	12.71105	101.11093	12.67994			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	13.61880	101.23048	13.58544			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.27188	100.00000	4.26153			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.27188	100.00000	4.26153			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.10866	100.10441	9.08608			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	9.69176	100.11338	9.66774			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	9.85078	100.11583	9.82636			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	13.55368	107.76177	13.52144			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	10.32778	100.12316	10.30218			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	11.17565	100.13609	11.14795			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.44985	100.00000	2.44379				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.44985	100.00000	2.44379				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	36.93353	110.26280	36.84550				0.00	0	8,100,000.00
BID04	On 23/11/2017	Spot Bond	100.53667	8.78415	100.53667	8.76277				0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	99.53343	98.12689	99.53343	97.86502				0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	69.54076	96.69296	69.41200				0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	99.39485	95.32737	99.39485	95.08055				0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	99.18162	91.77081	99.18162	91.54254				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	15.69125	100.49749	15.65307				0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.28042	100.00000	7.26278				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.65003	100.60117	7.63139				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	15.71180	100.49926	15.67356				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	16.05071	100.52855	16.01164				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	16.66659	100.58172	16.62600				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	19.22845	100.80214	19.18153				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	14.90474	101.17004	14.86826				0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	78.75821	100.10916	78.42561				0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	80.54791	100.17136	80.31345				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR09	On 20/12/2013	Spot Bond	100.07370	58.73061	100.07370	58.58508			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	76.39397	100.27042	76.24270			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.47106	100.00000	8.45007			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	31.81447	112.83919	31.73593			0.00	0	3,800,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	16.66999	121.22515	16.62641			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	101.55684	14.57300	101.55684	14.53721			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	44.62115	100.95576	44.51213			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	16.66682	108.79348	16.62687			0.00	0	8,600,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	14.96457	109.29382	14.92856			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	11.82435	101.38676	11.79535			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	16.12144	110.62195	16.08291			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	22.35520	100.52977	22.30079			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	12.59290	105.82127	12.56339			0.00	0	3,500,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	11.15440	100.81182	11.12719			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	15.05038	105.70562	15.01572			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	10.15029	100.97754	10.12549			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	10.69649	100.26196	10.66994			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond	123.26011	10.92601	123.26011	10.89722			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	10.67453	119.72199	10.64705		239,443,980,000.00	2,000,000	1,000,000.00	
CCT03	On 15/03/2025	Spot Bond	123.54995	12.59284	123.54995	12.55941		15,320,193,800,000.00	124,000,000	34,000,000.00	
CGR10	On 08/12/2016	Spot Bond	100.40002	14.94881	100.40002	14.91167		0.00	0	0.00	
CGR11	On 28/03/2016	Spot Bond	107.22537	20.39291	107.22537	20.34460		0.00	0	0.00	
CGR12	On 14/11/2014	Spot Bond	100.86678	31.88750	100.86678	31.80880		0.00	0	0.00	
CGR6	On 18/02/2013	Spot Bond	101.10082	102.75204	101.10082	102.49061		0.00	0	0.00	
CGR7	On 22/07/2014	Spot Bond	102.24997	34.69681	102.24997	34.61106		0.00	0	0.00	
CGR8	On 22/07/2015	Spot Bond	102.59156	23.16127	102.59156	23.10387		0.00	0	0.00	
CIG01	On 06/06/2015	Spot Bond	100.41408	22.87264	100.41408	22.81580		0.00	0	0.00	
CLN103	On 20/03/2013	Spot Bond	100.11325	94.85463	100.11325	94.63227		0.00	0	0.00	
CLN104	On 15/06/2014	Spot Bond	100.18762	43.93831	100.18762	43.82932		0.00	0	0.00	
CLN108	On 20/06/2013	Spot Bond	100.07319	77.29792	100.07319	76.97833		0.00	0	0.00	
CLN110	On 31/03/2013	Spot Bond	100.00000	88.74428	100.00000	88.54167		0.00	0	0.00	
CLN111	On 31/03/2013	Spot Bond	100.00000	88.74428	100.00000	88.54167		0.00	0	0.00	
CLN112	On 31/03/2013	Spot Bond	100.00000	88.74428	100.00000	88.54167		0.00	0	0.00	
CLN113	On 31/03/2013	Spot Bond	100.00000	88.74428	100.00000	88.54167		0.00	0	0.00	
CLN114	On 20/06/2013	Spot Bond	100.07319	77.29792	100.07319	76.97833		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN115	On 20/06/2013	Spot Bond	100.07319	77.29792	100.07319	76.97833				0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	60.39626	100.53672	60.20262				0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	77.31648	100.07373	76.99682				0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	77.13085	100.06833	76.81196				0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	76.98235	100.06400	76.66408				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	86.52252	100.60353	86.12905				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	22.77687	101.15466	22.72112				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	80.61395	99.83222	80.37992				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	22.63398	101.14186	22.57860				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	58.24037	100.06829	58.05439				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	57.98521	100.06451	57.80005				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	23.38896	101.20948	23.33169				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	61.08418	100.61649	60.89244				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	61.08367	100.58787	60.89199				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	60.77752	100.59448	60.58256				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	77.35361	100.07482	77.03379				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	77.22367	100.07103	76.90439				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN143	On 20/09/2013	Spot Bond	100.07206	58.49553	100.07206	58.30872			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	66.60846	106.64650	66.45137			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	90.29298	103.71200	90.08959			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	64.29177	104.51633	64.14261			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	62.56545	100.85780	62.36866			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	41.73279	100.09542	41.62935			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	59.26833	100.79729	59.12052			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	59.26833	100.79729	59.12052			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	99.45258	101.28023	98.91111			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	23.21950	100.83563	23.16283			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	16.99497	100.00000	16.95289			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	16.80834	100.00000	16.76673			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	49.72506	100.00000	49.60460			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	49.72506	100.00000	49.60460			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	49.72506	100.00000	49.60460			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	49.72506	100.00000	49.60460			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	49.72506	100.00000	49.60460			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	49.72506	100.00000	49.60460			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN170	On 20/12/2015	Spot Bond	100.07575	16.35729	100.07575	16.31676				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	49.72506	100.00000	49.60460				0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	88.86742	100.04314	88.66446				0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	89.40730	100.23356	89.20278				0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	89.06185	100.08420	88.85836				0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	89.06577	100.05746	88.86232				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	38.88856	100.00000	38.79226				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	12.72230	100.06980	12.69077				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	15.32927	100.15069	15.29126				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	10.62018	99.78582	10.59646				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	15.32927	100.15069	15.29126				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	11.92788	101.41261	11.89797				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	45.67798	100.22617	45.56464				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	46.75927	100.17009	46.64330				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.93053	108.36668	7.91190				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN192	On 24/08/2016	Spot Bond	99.52839	14.33859	99.52839	14.30401			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	3.90826	108.34841	3.89823			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	15.68938	102.60151	15.65353			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	46.98239	100.25498	46.86578			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	15.32927	100.15069	15.29126			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	15.32927	100.15069	15.29126			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.44599	107.96614	4.43449			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.14461	107.75628	8.12357			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	14.76329	100.11142	14.72670			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	91.08447	100.00002	90.87314			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	91.47638	100.07054	91.26203			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	77.73599	100.08593	77.41456			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	60.22029	100.10498	60.07102			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	25.91733	101.25895	25.85242			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	25.98322	101.27689	25.91814			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	13.82980	105.79026	13.79757			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	26.21748	101.32709	26.14359			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	26.08670	101.30689	26.02136			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN219	On 20/10/2016	Spot Bond	101.18509	10.75452	101.18509	10.72819			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	10.75254	101.19643	10.72621			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	13.84017	105.99233	13.80788			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	13.84017	105.99233	13.80788			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	43.93774	107.65143	43.82155			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	44.22781	110.88445	44.10773			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	12.52698	104.90153	12.49799			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	11.51676	100.07790	11.48822			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	12.40611	100.08711	12.37537			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	78.80806	100.16277	78.47372			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	78.82317	100.16385	78.48876			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	26.06516	101.18605	25.99992			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	26.06516	101.18605	25.99992			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	47.11819	100.17539	47.00133			0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	100.85155	101.75757	100.85155	101.48831			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	99.45190	101.40617	98.90978			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	99.45190	101.40617	98.90978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN236	On 15/06/2016	Spot Bond	100.16285	16.09669	100.16285	16.05678			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	10.05783	100.71861	10.03331			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	98.33392	100.63163	98.08289			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	10.38005	100.07925	10.35433			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	21.72070	100.51081	21.66784			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.39560	100.54638	10.37029			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	13.21410	103.07581	13.18428			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	13.21410	103.07581	13.18428			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	21.66786	100.51075	21.61513			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	21.68709	100.51227	21.63432			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	15.29233	99.62826	15.25541			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	15.00862	100.86363	14.97198			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	20.56950	100.17567	20.51848			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	14.70112	100.84631	14.66524			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	20.13124	99.94994	20.08142			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	20.13124	99.94994	20.08142			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	20.13124	99.94994	20.08142			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	20.13124	99.94994	20.08142			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN254	On 26/03/2015	Spot Bond	99.94994	20.13124	99.94994	20.08142				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	20.29671	99.94850	20.24647				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	9.55792	99.94597	9.53427				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	9.55792	99.94597	9.53427				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	9.55792	99.94597	9.53427				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	9.55792	99.94597	9.53427				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	9.55792	99.94597	9.53427				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	9.60975	99.94556	9.58596				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	11.90915	110.57517	11.88022				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	41.56044	100.09271	41.45744				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	29.91228	100.59304	29.83944				0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	85.77095	99.85267	85.57625				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	39.99620	100.09928	39.89707				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	39.99620	100.09928	39.89707				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	10.83449	101.01926	10.80800				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	11.46468	100.09028	11.43627				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	14.18902	100.79299	14.15440				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN271	On 20/06/2017	Spot Bond	100.10632	13.03625	100.10632	13.00393			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.68262	100.07520	9.65862			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.63021	100.07467	9.60635			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.68308	100.07203	9.65908			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	9.95972	100.58176	9.93546			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	11.52896	100.62464	11.50088			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	11.50090	100.62450	11.47288			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.66211	100.07182	9.63817			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	23.34474	100.10367	23.28688			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	10.01783	100.32695	9.99295			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	20.38099	100.05044	20.33050			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	20.06313	99.94992	20.01347			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	15.76905	100.07255	15.72998			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.62589	100.08473	10.59955			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	10.62589	100.08473	10.59955			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.62589	100.08473	10.59955			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	10.62589	100.08473	10.59955			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.67293	100.79550	9.64933			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN289	On 30/08/2017	Spot Bond	100.46527	9.33207	100.46527	9.30887			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	10.75044	99.93367	10.72382			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	10.75044	99.93367	10.72382			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	10.64676	99.93449	10.62041			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	10.52888	99.84728	10.50284			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	10.64676	99.93449	10.62041			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	10.60642	99.84633	10.58019			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.54356	100.08705	1.53974			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	10.52888	99.84728	10.50284			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	10.55498	99.84728	10.52888			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	10.60642	99.84633	10.58019			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.74195	100.00000	5.72773			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.84786	100.00000	5.83337			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.54364	100.08579	1.53981			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.54859	100.00000	1.54475			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.54859	100.00000	1.54475			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.54859	100.00000	1.54475			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN306	On 18/04/2013	Spot Bond	100.00000	80.21978	100.00000	99.99993		2,581,830,000,000.00	25,818,300	12,909,150.00	
CLN307	On 11/07/2013	Spot Bond	100.00000	67.71800	100.00000	99.99993		2,926,074,000,000.00	29,260,740	12,909,150.00	
CLN308	On 18/04/2013	Spot Bond	100.00000	80.21978	100.00000	99.99993		344,244,000,000.00	3,442,440	1,721,220.00	
CLN309	On 11/07/2013	Spot Bond	100.00000	67.71800	100.00000	99.99993		344,244,000,000.00	3,442,440	1,721,220.00	
CLN39	On 07/02/2016	Spot Bond	100.00000	24.18310	100.00000	24.12987		0.00	0	0.00	
CLN40	On 07/02/2016	Spot Bond	100.00000	24.18310	100.00000	24.12987		0.00	0	0.00	
CLN42	On 18/04/2028	Spot Bond	35.42491	0.69232	35.42491	0.69170		0.00	0	0.00	
CLN44	On 31/03/2013	Spot Bond	156.72722	78.62290	156.72722	78.36587		0.00	0	0.00	
CLN46	On 07/03/2013	Spot Bond	100.26956	93.40809	100.26956	93.18192		0.00	0	0.00	
CLN47	On 07/03/2013	Spot Bond	100.26726	93.36416	100.26726	93.13812		0.00	0	0.00	
CLN48	On 07/03/2013	Spot Bond	100.00000	140.97688	100.00000	140.60750		0.00	0	0.00	
CLN49	On 31/03/2013	Spot Bond	156.52494	121.82404	156.52494	121.40126		0.00	0	0.00	
CLN50	On 07/03/2013	Spot Bond	100.26496	93.32023	100.26496	93.09430		0.00	0	0.00	
CLN51	On 07/03/2013	Spot Bond	154.89181	85.36227	154.89181	85.06239		0.00	0	0.00	
CLN52	On 30/04/2013	Spot Bond	100.90305	96.63341	100.90305	96.13875		0.00	0	0.00	
CLN54	On 30/04/2013	Spot Bond	100.90305	96.63341	100.90305	96.13875		0.00	0	0.00	
CLN55	On 18/04/2028	Spot Bond	164.96027	4.38148	164.96027	6.16522		0.00	0	0.00	
CLN56	On 30/04/2013	Spot Bond	98.96405	84.94724	98.96405	84.76720		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN57	On 30/04/2013	Spot Bond	98.95402	84.96478	98.95402	84.78471			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	93.36416	100.26726	93.13812			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	93.36416	100.26726	93.13812			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	14.45513	100.00000	14.41933			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00047	100.00000	0.00047			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00047	100.00000	0.00047			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	87.24832	102.57148	87.05351			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	8.15554	127.81539	8.13344			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	19.73639	80.28000	19.70455			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	19.78731	80.11138	19.75543			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	10.61162	101.51920	10.58498			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	10.61162	101.51920	10.58498			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	11.67199	100.07895	11.64307			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	11.09282	100.07296	11.06533			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	9.94519	100.07419	9.92054			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF08	On 10/07/2013	Spot Bond	101.51807	78.33083	101.51807	78.10636			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	10.04954	100.07839	10.02464			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	8.47395	101.17107	8.45321			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	17.88378	112.14249	17.83986			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	85.97580	102.77374	85.78648			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	10.48772	104.83082	10.46347			0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	11.11745	123.34967	11.08814		590,457,354,636,860.00	786,858,000	339,547,000.00	
COJ06	On 09/12/2015	Spot Bond	109.68398	18.05445	109.68398	18.01113			0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	12.47441	116.79754	12.44275			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	52.93125	100.00000	99.72678			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	105.35945	5.86800	105.34259			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	29.51448	100.46415	29.44190			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.08217	100.49279	10.05763			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	21.56086	100.39083	21.50729			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	17.29256	100.94063	17.25032			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	90.53697	100.39538	90.31206			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	88.13833	100.24848	87.92548			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	93.58974	100.00000	93.35038			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG31	On 02/04/2013	Spot Bond	100.00000	87.78707	100.00000	87.58756			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	101.25137	97.30086	101.25137	97.03894			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	87.24670	101.22658	87.04685			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	39.95375	102.15380	39.85291			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	22.33799	102.26580	22.28156			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	57.11999	102.03232	56.97598			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	67.54075	105.76710	67.38511			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	15.90072	127.91650	15.85758			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	12.34307	116.63462	12.31229		30,325,001,200,000.00	260,000,000	75,504,115.00	
DV23	On 27/02/2023	Spot Bond	119.62218	12.07217	119.62218	12.04144		38,757,586,320,000.00	324,000,000	104,504,216.00	
E170	On 01/08/2020	Spot Bond	146.45461	15.33704	146.45461	15.29131		6,736,912,060,000.00	46,000,000	23,000,000.00	
EDC01	On 04/04/2016	Spot Bond	104.01633	15.90469	104.01633	15.86390			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	23.50571	100.57434	23.44721			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	9.57428	100.62205	9.55044			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	3.89860	100.65378	3.88889			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.58669	100.68546	1.58273			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	11.16055	128.03785	11.13025		10,243,028,000,000.00	80,000,000	100,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On 02/05/2028	Spot Bond	1.56000	118.79353	1.56000	118.76405			248,040,000,000.00	159,000,000	40,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.11822	104.49020	2.11287			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	14.02213	117.22671	13.98702			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	12.69344	117.96601	12.66097			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	11.09458	108.44717	11.06805			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	16.62741	100.61804	16.58690			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	64.11944	100.74391	63.96308			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	92.13203	100.55022	91.89879			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	98.39597	100.00000	98.14496			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	36.00539	100.00000	35.91623			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	92.10138	100.00000	91.88156			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	36.44757	100.00000	36.32266			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	26.24886	124.62183	26.17334			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	23.68148	105.65441	23.62606			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	17.46678	106.40064	17.42107			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	11.90905	101.27791	11.87987			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	31.08602	100.72291	31.01022			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ERS3B2	On 17/08/2014	Spot Bond			100.66122		30.51185	100.66122	30.43750				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond			100.64003		0.00124	100.64003	0.00124				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond			100.73714		31.21847	100.73714	31.14235				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond			100.71039		0.00123	100.71039	0.00123				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond			100.58516		61.79023	100.58516	61.59633				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond			100.60896		30.02578	100.60896	29.95264				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond			100.62801		16.81205	100.62801	16.77109				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond			100.58802		61.80321	100.58802	61.60926				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond			100.58833		0.00125	100.58833	0.00125				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond			100.61654		0.00125	100.61654	0.00124				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond			107.62781		19.83419	107.62781	19.78732			645,766,860,000.00	6,000,000	23,372,800.00	
ES18	On 20/04/2018	Spot Bond			115.04070		10.84350	115.04070	10.81646			87,085,809,900,000.00	757,000,000	507,539,424.00	
ES23	On 25/01/2023	Spot Bond			123.79417		7.93711	123.79417	7.91635			9,185,527,414,000.00	74,200,000	260,205,208.00	
ES26	On 02/04/2026	Spot Bond			101.89369		9.83819	101.89369	9.81595			13,939,056,792,000.00	136,800,000	156,557,256.00	
ES33	On 15/09/2033	Spot Bond			8.51500		92.78240	8.49000	92.98447			865,124,000,000.00	101,600,000	611,108,525.00	
FIFB01	On 24/08/2015	Spot Bond			100.52379		16.76140	100.52379	16.72061				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond			101.23849		54.94033	101.23849	54.80277				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFC04	On 14/03/2013	Spot Bond	100.14918	86.88779	100.14918	86.68114			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.33196	100.00000	12.30209			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	12.00052	100.00000	11.97144			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	62.46397	100.72700	62.26772			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	62.57209	100.75346	62.37545			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	62.91796	100.83807	62.72011			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	63.11246	100.88562	62.91390			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	33.53494	106.83968	33.45574		1,709,434,880,000.00	16,000,000	23,350,000.00	
FRB05	On 21/12/2018	Spot Bond	102.29365	9.54190	102.29365	9.52028			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	12.07480	100.22508	12.04484			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	8.72213	100.22502	8.70049			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	11.09276	101.16350	11.06562			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01677	101.09860	0.01673			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	12.19257	109.77327	12.16329			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	9.48631	98.22086	9.46319			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	53.09779	100.00000	52.96810			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	74.53497	215.70757	74.22725			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	69.70756	105.50847	69.57271			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBI22	On 31/01/2022	Spot Bond			127.58470		3.86235	127.58470	3.85121				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond			273.62971		2.45246	273.62971	2.44087				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond			149.98730		2.43109	149.98730	2.42363				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond			199.45863		2.02908	199.45863	2.02138				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond			121.07209		22.65943	121.07209	22.60025				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond			100.00000		27.91054	100.00000	27.84808				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond			100.00000		27.91054	100.00000	27.84808				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond			52.69690		3.58127	52.69690	3.57712				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond			33.20196		3.41857	33.20196	3.41589				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond			31.98407		3.68654	31.98407	3.68374				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond			100.55103		40.43728	100.55103	40.34690				0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond			101.09338		97.66027	101.09338	97.15690				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond			100.83125		14.53739	100.83125	14.50191				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond			100.12935		44.03110	100.12935	43.92194				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond			100.07866		40.65551	100.07866	40.55477				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond			100.80714		14.18654	100.80714	14.15192				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond			100.80714		14.18654	100.80714	14.15192				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC107	On 03/06/2021	Spot Bond	100.52930	10.50901	100.52930	10.48286			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	13.97817	100.79281	13.94406			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	11.46477	100.08975	11.43635			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	85.14408	100.50743	84.76239			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	15.76927	100.15766	15.73018			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	10.10241	100.07580	10.07737			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	10.96178	100.08460	10.93461			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	42.05534	100.10209	41.95110			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.70661	98.00000	9.68205			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.40603	100.00000	9.38177			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	15.61579	100.15523	15.57707			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	10.94036	100.08737	10.91325			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	12.93114	100.10732	12.89908			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	13.82153	100.11620	13.78728			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	10.48972	100.08283	10.46373			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	11.37318	102.36455	11.34442			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	15.06788	100.12857	15.03052			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	10.78317	100.08579	10.75644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC125	On 20/09/2017	Spot Bond	100.00000	7.20998	100.00000	7.19138	0.00	0	0.00	0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	11.57896	100.10168	11.55026	0.00	0	0.00	0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	13.59671	100.12161	13.56300	0.00	0	0.00	0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	10.58569	100.09179	10.55945	0.00	0	0.00	0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	11.21971	100.09811	11.19190	0.00	0	0.00	0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	12.97350	100.11547	12.94134	0.00	0	0.00	0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	12.11779	100.10701	12.08776	0.00	0	0.00	0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	13.49108	100.12057	13.45764	0.00	0	0.00	0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	14.25153	100.12805	14.21620	0.00	0	0.00	0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	12.94181	100.11516	12.90973	0.00	0	0.00	0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	12.57207	100.11151	12.54091	0.00	0	0.00	0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	11.37821	100.09968	11.35000	0.00	0	0.00	0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	11.18802	100.09779	11.16028	0.00	0	0.00	0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	13.76570	100.12327	13.73157	0.00	0	0.00	0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	13.60726	100.12172	13.57353	0.00	0	0.00	0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	13.17420	100.11745	13.14154	0.00	0	0.00	0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	13.78683	100.12348	13.75265	0.00	0	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC142	On 20/09/2017	Spot Bond	100.10439	11.85367	100.10439	11.82429			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.62796	100.09221	10.60162			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.10602	100.07700	9.08347			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	14.38883	100.12940	14.35315			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	29.79381	100.09221	29.71997			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	18.75490	100.10419	18.70842			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.20125	100.72629	13.16907			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	18.29489	100.09926	18.24954			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	9.95160	100.08547	9.92693			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.43468	98.00000	1.43105			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	10.05728	100.08652	10.03236			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	9.22230	100.07817	9.19945			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	9.50769	100.08103	9.48413			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	12.30796	100.10890	12.27746			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	51.70387	100.20368	51.53858			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	35.93473	100.21459	35.84558			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	55.76269	100.20368	55.58442			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	35.85105	100.19795	35.76211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC161	On 20/12/2017	Spot Bond	100.07944	1.54400	100.07944	1.54018			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.63276	100.38297	0.63119			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	40.81713	100.57737	40.72586			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	31.14805	101.33365	31.07170			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	21.81702	100.08266	21.76295			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	16.99378	100.08218	16.95167			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	67.26958	101.28616	67.10474			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	9.90594	98.45245	9.88175			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	91.07622	115.36525	90.81480			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	77.87666	101.29693	77.65449			0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	40.00898	100.06887	39.90984			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	10.36248	101.11641	10.33713			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	7.80104	115.36587	7.78175			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	12.14770	100.08387	12.11760			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	12.24077	100.08483	12.21043			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	5.97501	115.54905	5.96022			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC70	On 20/09/2014	Spot Bond	113.64754	28.11888	113.64754	28.06046			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	5.47865	115.36587	5.46510			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	6.64261	117.71276	6.62592			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	9.20515	118.00209	9.18552			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.55752	101.27177	11.52921			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.79689	100.00000	18.75034			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	18.45950	100.20020	18.41371			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	16.81284	100.17418	16.77114			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	107.46227	4.73000	107.42642			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	17.01743	100.17741	16.97522			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	10.94803	100.07144	10.92089			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	12.08564	100.08326	12.05570			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	31.64549	100.11237	31.56705			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	13.61593	100.09907	13.58219			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	13.22306	100.09502	13.19029			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	90.66348	100.06298	90.45104			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	90.67175	100.06521	90.45930			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	90.70667	100.06023	90.49413			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC93	On 20/03/2013	Spot Bond	100.06131	90.79221	100.06131	90.57947			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	10.55306	100.08049	10.52690			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	15.99438	100.16123	15.95472			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	10.54258	100.08038	10.51645			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	23.59785	97.80179	23.54056			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	16.51616	100.16949	16.47521			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	14.62507	100.83728	14.58938			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	64.70054	99.94942	64.49863			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	66.43063	101.49845	66.22053			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	64.89279	99.46188	64.69113			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	65.96634	103.49133	65.75418			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	65.52214	97.69123	65.32168			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	64.71904	100.87998	64.51544			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	65.18453	101.02852	64.97920			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	65.75597	101.21079	65.54852			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	66.11452	101.32512	65.90573			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	16.91400	144.28965	16.85986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ13	On 01/09/2013	Spot Bond	100.90946	59.34594	100.90946	59.15505			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	30.21577	103.60434	30.14022			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	18.90819	101.69223	18.86066			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	12.41643	103.43851	12.38543			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	8.60867	102.25429	8.58692			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.37326	101.76484	8.35266			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	13.33336	100.00000	13.30806			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.54914	261.70847	2.53744			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.45433	273.38978	2.44273			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.59182	256.75899	2.58008			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	3.49498	123.65104	3.48585			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	8.32213	101.04016	8.30177			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	3.84633	123.78317	3.83547			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	10.97866	101.29456	10.95175			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	10.23747	101.45459	10.21179			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	65.42823	101.10626	65.22199			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	8.18399	100.92257	8.16400			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	58.25381	100.00005	58.10956			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS64	On 26/01/2042	Spot Bond	98.38735	3.14176	98.38735	3.13430				0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	87.83294	101.21006	87.62993				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	90.43130	100.00000	90.22052				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	85.11006	100.42877	84.72705				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.89680	100.00000	0.89464				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.68979	104.97509	12.65698				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	82.00330	100.28475	81.63963				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	80.58236	100.19981	80.23145				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.84755	100.80772	7.82840				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.79568	101.07593	16.75368				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.74441	100.44759	8.72267				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	40.02665	100.17395	39.92737				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.19148	100.76967	15.15361				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	29.85158	100.98200	29.77863				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	63.18237	100.85889	62.98364				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	12.25031	102.64440	12.21926				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	62.85435	100.85054	62.70092				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS81	On 30/10/2042	Spot Bond			108.09035	2.55485	108.09035	2.54828				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond			101.11747	1.59219	101.11747	1.58830				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond			100.16642	55.93172	100.16642	55.79301				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond			107.16699	34.03291	107.16699	33.95233				0.00	0	4,400,000.00
FRX15	On 14/03/2015	Spot Bond			108.33117	25.18499	108.33117	25.12483				0.00	0	1,730,000.00
FRX16	On 15/09/2016	Spot Bond			107.16932	14.05944	107.16932	14.02615				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond			109.08100	12.12791	109.08100	12.09878				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond			117.62764	12.11023	117.62764	12.07950				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond			108.91524	9.87961	108.91524	9.85591				0.00	0	2,400,000.00
FRX24	On 10/12/2024	Spot Bond			118.59653	10.01679	118.59653	9.99120				0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond			109.40010	12.39317	109.40010	12.36381				0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond			86.57971	11.17052	86.57971	11.14846				0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond			100.55204	15.24461	100.55204	15.20667				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond			101.32185	14.67868	101.32185	14.63644				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond			101.40666	19.33701	101.40666	19.28852				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond			107.64302	13.52796	107.64302	13.49599				0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond			100.00000	98.41482	100.00000	98.17241				0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond			100.00000	0.00000	100.00000	0.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT11	On 29/01/2013	Spot Bond	100.00000	102.77759	100.00000	102.50498			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	95.18949	100.00000	94.95560			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.79486	96.79249	100.79486	96.53446			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	89.86712	100.37860	89.64557			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126	92.92555	99.24126	92.69136			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	85.83348	98.75737	85.63460			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	99.54346	98.12671	99.54346	97.86481		796,347,680,000.00	8,000,000	4,000,000.00	
GRB90	On 26/04/2013	Spot Bond	100.00000	99.99952	100.00000	99.99946			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	50.00000	100.00000	99.72678			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	99.49715	50.12605	99.49715	50.12604			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	99.45694	96.57888	99.45694	96.32539			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	99.40089	95.57522	99.40089	95.32710			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD185	On 02/05/2013	Spot Bond	100.00000	99.99912	100.00000	99.99905			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	99.99884	100.00000	99.99878			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.21521	101.20169	7.19715			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	8.95985	101.57032	8.93735			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	1.72309	100.58455	1.71733			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	1.72220	100.59878	1.71645			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	1.72049	100.62628	1.71474			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.02481	100.00000	2.01958			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	1.71837	100.66039	1.71262			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	1.71543	100.70773	1.70969			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.25900	28.97716	100.25900	28.90523			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	13.34378	101.08226	13.31115			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	101.25499	14.37509	101.25499	14.33363			0.00	0	500,000.00
GRT04	On 15/09/2016	Spot Bond	100.11004	10.76346	100.11004	10.73678			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	21.26146	101.64234	21.20920			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.72964	100.23736	8.70798			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	11.08477	99.99999	11.05732			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond	101.18024	18.64705	101.18024	16.12291				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.63698	100.20054	8.61556				0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.97196	49.75820	100.97196	49.75819				0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978				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	96.82935	101.50868	93.85358				0.00	0	0.00
HMS1B3	On 19/02/2013	Spot Bond	101.50868	96.82935	101.50868	93.85358				0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	70.57689	100.00000	70.44335				0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	73.59388	100.00000	77.91279				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	65.86332	101.18125	65.65559				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	16.38713	101.21718	16.34699				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	18.86120	107.10005	18.81263				0.00	0	0.00
HMS1C2	On 19/02/2013	Spot Bond	101.59173	96.82684	101.59173	93.84886				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	65.90587	101.22625	65.69792				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	16.67981	101.28016	16.63893				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	17.07032	117.06290	17.02276				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D2	On 19/02/2013	Spot Bond	101.69896	96.82359	101.69896	93.84277			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	65.98243	101.30724	65.77409			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	17.05571	101.36111	17.01390			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	17.96987	114.94363	17.92060			0.00	0	0.00
HMS1E2	On 19/02/2013	Spot Bond	102.07916	96.81210	102.07916	93.82117			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	66.08442	101.41519	65.87557			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	17.51456	101.46001	17.47157			0.00	0	0.00
HMS1F2	On 19/02/2013	Spot Bond	102.24978	96.80694	102.24978	93.81148			0.00	0	0.00
HMS1G2	On 19/02/2013	Spot Bond	102.77072	96.79120	102.77072	93.78191			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	12.61681	120.49879	12.58452		7,856,521,108,000.00	65,200,000	32,600,000.00	
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.41173	278.97229	2.40018		54,120,624,260,000.00	194,000,000	96,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.40805	279.46415	2.39651		0.00	0	0.00	
HWAY34	On 31/07/2034	Spot Bond	109.78196	12.65351	109.78196	12.62346		6,455,179,248,000.00	58,800,000	29,400,000.00	
HWAY35	On 31/07/2035	Spot Bond	110.08516	12.63014	110.08516	12.60008		0.00	0	0.00	
I2025	On 31/01/2025	Spot Bond	1.01000	114.94699	1.01000	114.92025		416,120,000,000.00	412,000,000	290,000,000.00	
I2038	On 31/01/2038	Spot Bond	1.70000	115.04901	1.70000	115.02012		319,124,000,000.00	187,720,000	278,545,000.00	
I2050	On 31/12/2050	Spot Bond	1.89000	119.42049	1.89000	119.38977		200,340,000,000.00	106,000,000	154,668,000.00	
IBC01	On 16/03/2015	Spot Bond	94.50000	23.82549	94.50000	23.78210		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL11	On 12/03/2015	Spot Bond	111.10415	26.34172	111.10415	26.27749				0.00	0	17,052,000.00
IBL12	On 12/03/2013	Spot Bond	100.38955	93.05960	100.38955	92.83674				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	20.84977	101.98179	20.79723				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090	20.24211	100.56090	20.19173				0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	74.68127	99.93156	74.38269				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	59.64622	100.23834	59.49821				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	40.17762	100.38793	40.07778				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	45.74615	104.99431	45.63962				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	17.40934	110.23108	17.36716				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	12.78016	114.54738	12.74822				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	42.08673	103.99743	41.99002				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	43.91671	101.06758	43.80930				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	29.77627	100.58995	29.70376				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	28.66154	111.22906	28.58687				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	15.14110	108.02289	15.10561				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	30.71497	100.81617	30.64002				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	11.59241	100.86946	11.56410				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL34	On 31/01/2017	Spot Bond	123.12082	5.21149	123.12082	5.19792			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	3.42078	127.68743	3.41161			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	19.65421	99.85267	19.60560			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	9.04525	99.84531	9.02288			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	11.43400	108.72274	11.40677			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	20.46358	100.33316	20.41275			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	9.47974	100.11008	9.45624			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	9.89736	100.65809	9.87324			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	8.98686	102.66026	8.96642			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	7.66183	99.50921	7.64475			0.00	0	100,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	83.58194	100.00000	83.40671			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00138	100.00000	0.00137			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	21.20220	100.89947	21.15467			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	21.20220	100.89947	21.15467			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	10.61002	101.97863	10.58629			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.04027	100.89947	8.02225			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	14.40099	100.90751	14.36503			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	14.18810	100.84756	14.15271			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDW003	On 30/06/2016	Spot Bond	99.83295	14.40641	99.83295	14.37080			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	19.26149	114.58662	19.21362			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	28.16562	99.86601	28.09595			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	28.16562	99.86601	28.09595			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	11.11351	100.72296	11.08641			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.95627	100.00000	7.93657			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	65.78617	101.81841	68.63652			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	63.52071	101.39919	63.31998			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	62.18564	101.19088	61.98949			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	26.60112	103.56174	26.53986			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	59.73714	100.41740	59.54997			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	62.91822	100.58388	62.76333			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	82.08649	101.41671	81.91509			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	16.15443	101.24311	16.11486			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND204	On 24/01/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	99.62049	50.09509	99.62049	50.09508			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	99.50873	98.92126	99.50873	98.65520			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	99.40818	97.09128	99.40818	96.83522			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	99.30784	95.33127	99.30784	95.08465			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	99.19658	93.63797	99.19658	93.40028			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	92.00664	99.09525	91.77739			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	90.43435	98.99412	90.21308			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	88.91844	98.88812	88.70475			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	87.45509	98.78695	87.24857			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	86.04197	98.68599	85.84227			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND315	On 09/04/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548				0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			58,200,000,000,000.00	582,000,000	465,000,000.00	
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.38274	100,000.00000	0.37877				0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433				0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369				0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379				0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462				0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618				0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	78.32618	100.00000	78.15846				0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145				0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516				0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957				0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469				0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051				0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702				0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	77.16702	100.00000	77.00422				0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND332	On 08/05/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	64.00091	100.00000	63.87949			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	63.15576	100.00000	63.03594			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	62.20354	100.00000	62.08552			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	61.49880	100.00000	61.38212			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	60.68669	100.00000	60.57155			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	59.88531	100.00000	59.77169			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	59.09451	100.00000	58.98239			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	58.31415	100.00000	58.20351			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	57.54409	100.00000	57.43492			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	56.78421	100.00000	56.67647			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	56.03436	100.00000	55.92805			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	55.29441	100.00000	55.18950			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	54.56423	100.00000	54.46071			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND350	On 10/12/2013	Spot Bond	100.00000	53.84369	100.00000	53.74154			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	53.13267	100.00000	53.03187			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	96.91861	100.81810	96.58298			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.70300	100.43712	100.70300	100.17382			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	88.25509	100.70818	87.84595			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	16.49294	101.98370	16.45138			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	16.24090	106.31357	16.19842			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	15.63928	104.39662	15.59904			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	8.84226	99.99991	8.82035			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	95.13824	100.00000	94.90448			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	31.35121	100.36848	31.27332			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	10.30383	100.00021	10.27832			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	90.85831	100.00000	90.64453			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.89811	6.50000	101.88020			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	85.29465	101.36114	85.09906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING157	On 12/04/2013	Spot Bond	101.10456	83.37977	101.10456	83.19283			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	10.67837	100.08473	10.65191			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	26.68625	101.44140	26.61932			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	93.10976	100.25042	92.88437			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	81.06581	100.25042	80.71112			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	90.61508	100.08567	90.40171			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	90.44639	100.07206	90.23394			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	94.68850	100.37849	94.45506			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	83.94543	100.38408	83.57283			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	59.52620	100.38408	59.33974			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	94.69742	100.37919	94.46396			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	15.18909	100.00000	15.15229			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	9.72102	100.00000	9.69747			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.96288	98.63581	100.96288	98.36743			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	78.64173	100.27920	78.32004			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	75.29773	100.08647	74.98379			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	79.96257	100.00000	79.72808			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	96.15722	100.90615	95.66749			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING33	On 31/10/2013	Spot Bond	100.92542	65.32307	100.92542	65.16351				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	65.32307	100.92542	65.16351				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	54.39160	101.29332	54.25535				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	46.12989	100.00000	46.01565				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	28.69211	102.06095	28.61975				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	27.68820	101.68471	27.62011				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	61.27878	100.42003	61.12647				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	18.92133	101.24581	18.87395				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	11.66325	101.27443	11.63404				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	8.76612	101.29354	8.74416				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	12.77099	107.00679	12.74095				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	44.37003	105.51634	44.26629				0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	100.55058	15.75047	100.55058	15.71128				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	13.00737	111.16948	12.97563			5,558,474,000,000.00	50,000,000	12,500,000.00	
IV012	On 26/11/2014	Spot Bond	100.64446	31.15359	100.64446	31.07768				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	21.64102	100.00026	21.58744				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	21.81737	106.83400	21.76613				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV015		On 20/09/2017	Spot Bond	100.08056	9.77233	100.08056	9.74811		0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	100.38986	8.77068	100.38986	8.74888		0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	117.02647	3.62930	117.02647	3.62021		0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	129.51692	2.84628	129.51692	2.83791		0.00	0	0.00
IV01E		On 29/08/2013	Spot Bond	100.38643	59.45252	100.38643	59.26424		0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	99.81973	7.96641	99.81973	7.94672		0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	101.53934	7.62042	101.53934	7.60129		0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	101.19270	7.53284	101.19270	9.41107		0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	100.25130	0.26150	100.25130	0.26085		0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	99.94061	8.00693	99.94061	7.98710		0.00	0	0.00
IV02E		On 17/10/2013	Spot Bond	100.95973	53.76369	100.95973	53.62941		0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	92.45654	3.07744	92.45654	3.06570		0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	95.34778	2.99355	95.34778	2.98093		0.00	0	0.00
IV03E		On 18/11/2013	Spot Bond	100.52241	62.31838	100.52241	62.16504		0.00	0	0.00
IV04		On 31/03/2013	Spot Bond	103.46133	91.97832	103.46133	91.76230		0.00	0	0.00
IV07		On 31/03/2013	Spot Bond	99.88087	88.99144	99.88087	88.78846		164,803,435,500.00	1,650,000	550,000.00
IV08		On 30/04/2018	Spot Bond	114.89453	15.30198	114.89453	15.26366		0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	101.30356	11.54264	101.30356	11.51435		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV19A	On 31/03/2028	Spot Bond	129.51692	2.81607	129.51692	2.80779			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	99.59249	50.10210	99.59249	50.10209			0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	99.47998	98.39102	99.47998	98.12788			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	99.37949	96.58146	99.37949	96.32815			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	99.27921	94.84071	99.27921	94.59668			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	99.16760	93.16566	99.16760	92.93043			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	91.55154	99.06633	91.32461			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	89.99552	98.96527	89.77645			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	88.49506	98.85919	88.28345			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	87.04633	98.75808	86.84180			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA313	On 28/03/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA331	On 24/05/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699	0.00	0	0.00	0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651	0.00	0	0.00	0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269	0.00	0	0.00	0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645	0.00	0	0.00	0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191	0.00	0	0.00	0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892	0.00	0	0.00	0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	63.75829	100.00000	63.63733	0.00	0	0.00	0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	62.91635	100.00000	62.79698	0.00	0	0.00	0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	62.08552	100.00000	61.96773	0.00	0	0.00	0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	61.26567	100.00000	61.14943	0.00	0	0.00	0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	60.45664	100.00000	60.34194	0.00	0	0.00	0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	59.65829	100.00000	59.54510	0.00	0	0.00	0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	58.87049	100.00000	58.75879	0.00	0	0.00	0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	58.09309	100.00000	57.98287	0.00	0	0.00	0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	57.32595	100.00000	57.21719	0.00	0	0.00	0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	56.56895	100.00000	56.46162	0.00	0	0.00	0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	55.82194	100.00000	55.71603	0.00	0	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA348	On 28/11/2013	Spot Bond	100.00000	55.08479	100.00000	54.98029			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	54.35738	100.00000	54.25426			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	53.63958	100.00000	53.53781			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	52.93126	100.00000	52.83083			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	79.66270	99.74330	79.43424			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.42783	100.81205	8.40727			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	44.95172	101.01716	44.84182			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	17.70631	101.02507	17.66302			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	64.67422	100.81807	64.47088			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.68775	99.91268	100.68775	99.65215			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	91.73996	100.65963	91.29844			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	80.17099	100.00000	80.00466			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	59.94307	100.00000	59.79786			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	10.21200	101.04078	10.18703			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	98.39797	100.00000	97.90101			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	98.08040	100.00000	97.58505			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	105.05151	107.66190	105.05151	107.36486			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	100.71773	104.62962	100.46004			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB007	On 31/08/2017	Spot Bond	102.42188	2.20329	102.42188	2.19826			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	1.66629	101.21431	1.66221			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	103.36338	100.00000	103.09136			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	89.21667	100.00000	89.01344			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	11.27696	153.49881	11.24152			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	64.89433	101.46222	64.73506			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	20.00888	100.47188	19.95912			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	12.70285	103.08494	12.67419			0.00	0	5,500,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.38229	101.72477	1.37917			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	9.33161	100.30391	9.30844			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	19.93088	100.60223	19.88632		2,012,044,600,000.00	20,000,000	10,000,000.00	
LHL03	On 13/12/2016	Spot Bond	100.33330	3.80968	100.33330	3.80022			0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	64.47509	100.80210	64.27239			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	87.65074	98.89515	87.44307			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ025	On 11/10/2013	Spot Bond	101.14527	54.53393	101.14527	54.39750				0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	99.30996	93.87030	99.30996	93.63116				0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	88.48473	98.95948	88.27296				0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	81.53117	98.43044	81.35230				0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570				0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259				0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	99.38845	95.08085	99.38845	94.83532				0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	91.54342	99.17027	91.31630			148,755,405,000.00		1,500,000	750,000.00
MBF018	On 15/04/2013	Spot Bond	101.29323	83.26267	101.29323	83.07455				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	37.18200	101.31233	37.08482				0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	84.87519	100.54173	84.49460				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	41.72902	100.58073	41.62740			2,514,518,250,000.00		25,000,000	25,000,000.00
MBF027	On 07/10/2014	Spot Bond	101.30733	26.17880	101.30733	26.11322				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	18.53621	101.17095	18.48983				0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	14.91476	99.84625	14.87747			998,462,500,000.00		10,000,000	10,000,000.00
MBF030	On 01/10/2017	Spot Bond	99.84060	8.15553	99.84060	8.13514				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	56.81133	100.25866	56.66874				0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	103.95723	100.00000	103.68221				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP012	On 29/01/2013	Spot Bond	101.07042		103.81291	101.07042	103.53469			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567		45.29509	101.08567	45.18429			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		43.99783	100.00000	45.58910			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000		98.32418	100.00000	98.07651			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		43.41863	100.00000	43.31345			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		37.90797	100.00000	37.81411			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		23.15800	100.00000	23.10065			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		22.84010	100.00000	22.78477			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		5.87818	100.00000	5.86362			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		14.35102	100.00000	14.31549			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029		10.69076	109.95029	10.66506			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.21678		29.01313	100.21678	28.94114			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427		55.92653	100.18427	55.78781			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050		22.86887	100.20050	22.81214			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831		30.95085	101.34831	30.88121			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889		30.99794	101.35889	30.92820			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174		12.72711	101.41174	12.69846			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA4	On 05/01/2019	Spot Bond	103.44664	7.43895	103.44664	7.42184			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.13097	103.61067	7.11455			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	15.00462	101.86568	14.97072			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	9.83219	104.35890	9.80941			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	9.90458	104.67108	9.88157			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	27.42740	106.18586	27.36329		34,744,013,392,000.00	327,200,000	91,600,000.00	
MFS1A1	On 20/12/2015	Spot Bond	100.06286	15.23143	100.06286	15.19370			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.43819	100.06556	7.41975			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	10.20156	110.15502	10.17402			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	20.10308	107.16233	20.05548			0.00	0	25,900,000.00
MIL01	On 31/05/2015	Spot Bond	100.44922	21.59739	100.44922	21.54369			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	11.70515	104.78971	11.67808			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	83.99751	100.42970	83.61783			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	11.39032	104.79935	11.36399			0.00	0	6,800,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	33.85559	110.61908	33.77334			0.00	0	1,900,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	18.82544	110.59153	18.77972		4,290,951,364,000.00	38,800,000	9,700,000.00	
MTN04	On 13/07/2017	Spot Bond	115.34633	10.42705	115.34633	10.40085			0.00	0	4,100,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	57.74167	102.81634	57.61022			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC11	On 16/01/2013	Spot Bond	99.67668	50.08098	99.67668	50.08097				0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	85.83147	98.77372	85.63257				0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	82.06378	98.48888	81.88247				98,488,880,000.00	1,000,000	500,000.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379				1,500,000,000,000.00	15,000,000	10,000,000.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.77684	100.00000	6.76043				0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.11595	100.00000	0.11567				0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	7.09848	100.00000	7.08128				0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	7.18620	100.00000	7.16880				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.60410	100.89771	6.58797				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.69111	100.61875	6.67481				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.80676	100.62967	6.79019				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.86459	100.63509	6.84786				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.93396	100.64159	6.91707				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	7.10737	100.65787	7.09005				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	7.22295	100.66881	7.20535				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	7.35007	100.68074	7.33216				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	7.46561	100.69157	7.44741				0.00	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	7.52338	100.69687	7.50504			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	8.21608	100.76218	8.19604			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	9.02329	100.83813	9.00127			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.11595	100.00000	0.11567			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.11595	100.00000	0.11567			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	9.17501	103.67668	9.15386			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	43.75644	101.36748	43.64914			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	31.15079	100.92433	31.07472			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	21.33164	100.76441	21.27961			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	9.63502	100.97362	9.61147			0.00	0	200,000.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	15.94804	100.60434	15.90920		704,230,380,000.00		7,000,000	7,000,000.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	8.77247	100.47967	8.75113			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	21.18010	112.76469	21.12785		7,329,704,850,000.00		65,000,000	61,534,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	16.47727	100.61353	16.43624			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	13.27389	122.79495	13.23882			0.00	0	4,900,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.48304	32.99078	3.48033			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	99.45177	101.43082	98.90951			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	24.08861	108.29303	24.03140			0.00	0	9,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6B	On 19/04/2015	Spot Bond	101.23516	22.02799	101.23516	21.97403				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	7.28088	101.30698	7.26303				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	44.60810	104.56520	44.50457				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	39.28041	100.00004	39.18314				0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	16.99402	109.74955	16.95299				0.00	0	6,600,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	12.28930	100.00006	12.25886				0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	99.12810	119.17407	98.84645				0.00	0	0.00
NCLN17	On 24/01/2013	Spot Bond	100.94176	98.36777	100.94176	98.10090				0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	94.63790	100.33399	94.40863				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	32.80030	100.00000	32.73807				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	41.43018	100.00000	41.35157				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	31.27946	100.00000	31.22012				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	29.65969	100.00000	29.60342				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	22.16778	100.55018	22.11381				0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	93.13166	100.22266	92.90896				0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	90.40615	99.94761	90.19697				0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	90.13776	99.94811	89.92967				0.00	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	90.13776	99.94811	89.92967			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	90.13776	99.94811	89.92967			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	20.79600	99.86407	20.74457			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	19.72478	101.50309	19.67528			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	19.33777	101.36582	19.28413			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	21.79987	100.40506	21.74569			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	18.49298	80.20911	18.46317			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	16.31015	100.38119	16.26963			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	13.51215	100.00000	13.48651			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	12.67909	101.10639	12.64807			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	13.24603	101.21257	13.21360			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	14.26301	101.03995	14.22813			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	12.34507	101.41775	12.31411			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	102.28714	100.00000	102.01654			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	14.98787	76.11506	14.96465			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	59.59127	100.41337	59.40041			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	40.11320	100.10537	40.01376			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	40.04101	100.10374	39.94177			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN73	On 03/07/2015	Spot Bond	99.82783	19.63069	99.82783	19.58215			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.59659	100.74066	9.57318			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.63563	100.07228	8.61423			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	15.40200	100.06803	15.36384			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	8.26477	101.43571	8.24404			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	21.51441	110.75661	21.46208			0.00	0	6,965,000.00
NED6	On 20/09/2013	Spot Bond	105.36061	63.85112	105.36061	63.70201			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	49.38630	106.42411	49.27192			0.00	0	3,800,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	7.79932	101.17472	7.77980			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	14.99177	119.90407	14.95292			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	10.93870	108.97397	10.91009			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	87.23903	98.87170	87.03336			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	18.29462	100.47393	18.24913			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	4.93070	156.96491	4.91402			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	12.68582	115.40836	12.65445			0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	87.03724	98.83767	86.83259			0.00	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	71.96375	97.39714	71.82582			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	56.06304	100.19307	55.92398			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	10.71512	114.59979	10.68582			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	13.08294	100.55569	13.05109			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	42.15303	100.53494	42.05042			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	86.31690	100.49411	85.92292			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	21.22664	100.52625	21.17498			0.00	0	1,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	10.71859	116.99821	10.68873			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	42.40472	100.56446	42.30148			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	86.46369	100.52540	86.06895			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	21.41011	100.54276	21.35799			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	11.13595	114.44931	11.10554			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	42.70077	100.59918	42.59677			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	86.65940	100.56709	86.26362			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	21.74801	100.57314	21.69505			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	86.68794	100.57316	86.29201			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	86.85378	100.58790	86.45704			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	87.05482	100.65124	86.65696			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D4	On 22/05/2013	Spot Bond	100.70756	87.31974	100.70756	86.92049			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	9.67675	100.72887	9.65316			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	14.55946	100.67612	14.52397			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	61.37314	134.34526	61.18660		8,060,715,600,000.00	60,000,000	30,000,000.00	
NRA014	On 30/04/2014	Spot Bond	108.59837	42.00509	108.59837	41.90456		5,256,161,108,000.00	48,400,000	28,700,000.00	
NRA018	On 30/11/2018	Spot Bond	125.30314	11.44425	125.30314	11.41370		1,879,547,100,000.00	15,000,000	7,500,000.00	
NRA01U	On 31/03/2013	Spot Bond	100.00000	88.74428	100.00000	88.54167		0.00	0	0.00	
NRA022	On 31/10/2022	Spot Bond	134.80590	11.38249	134.80590	11.35013		1,213,253,100,000.00	9,000,000	4,500,000.00	
NRA023	On 31/05/2023	Spot Bond	171.14853	4.34445	171.14853	4.32883		28,068,358,920,000.00	164,000,000	82,000,000.00	
NRA028	On 30/11/2028	Spot Bond	135.14144	10.41619	135.14144	10.38669		1,648,725,568,000.00	12,200,000	6,100,000.00	
NTC09	On 18/04/2013	Spot Bond	101.23304	82.59139	101.23304	99.45283		0.00	0	0.00	
NTC10	On 18/04/2014	Spot Bond	101.21485	36.78597	101.21485	44.33409		0.00	0	0.00	
NTC11	On 18/04/2014	Spot Bond	101.18197	36.67704	101.18197	44.23986		0.00	0	0.00	
NTC12	On 25/08/2016	Spot Bond	101.47481	11.41809	101.47481	11.39006		0.00	0	0.00	
NTC13	On 31/01/2015	Spot Bond	100.95122	22.70934	100.95122	22.65385		0.00	0	0.00	
NTC14	On 26/07/2013	Spot Bond	100.91565	64.30755	100.91565	64.10519		0.00	0	0.00	
NTC15	On 26/07/2015	Spot Bond	101.05067	15.95054	101.05067	15.91154		0.00	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	14.05626	100.00000	16.03638			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	14.10196	100.00000	16.08090			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	14.12938	100.00000	16.10762			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	14.78754	100.00000	16.74874			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	15.51882	100.00000	17.46112			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	20.08932	100.00000	21.91343			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	18.38875	108.19161	18.34512		35,919,614,520,000.00	332,000,000	102,100,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.26153	100.00000	4.25121			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	15.02300	104.37000	14.99361			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	21.47985	100.00000	21.42666			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.17701	100.00000	6.16172			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	79.33624	100.19068	78.99815			0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	99.51117	98.12731	99.51117	97.86549			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	95.18353	100.38733	94.94826			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	70.34086	100.00000	70.20740			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	91.44146	100.47782	91.21187			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	40.26151	100.10564	40.16172			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A1G	On 15/06/2014	Spot Bond	100.09773	35.44761	100.09773	35.35673				0.00	0	3,000,000.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	78.39887	100.09376	78.06784				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	78.51235	100.09863	78.18082				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	58.97479	100.10500	58.78641				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	40.38484	100.10840	40.28473				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	35.44629	100.10173	35.35541				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	78.70146	100.10673	78.36912				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	59.04870	100.10663	58.86009				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	40.66050	100.11457	40.55970				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	35.44471	100.10653	35.35383				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	79.04187	100.12130	78.70805				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	40.96515	100.12138	40.86359				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	35.44287	100.11212	35.35199				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	79.34443	100.13423	79.00930				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	43.07812	100.68448	42.97312				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	35.07310	116.98567	34.98298				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	28.82463	91.25497	28.76483				0.00	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	0.84225	40.60007	0.84139			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	5.32000	124.64769	5.30500	124.67092		214,424,781,200,000.00	305,410,000	8,292,249,157.00	
R158	On 15/09/2015	Spot Bond	124.15418	22.00398	124.15418	21.94469			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	14.73175	86.87026	14.70242			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	16.82696	130.95502	16.77968			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	7.96844	82.70497	7.95322			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	71.03638	107.05466	70.87107			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.12000	130.34527	7.09500	130.58274		154,040,391,880,000.00	634,886,500	1,229,674,082.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.76130	38.29047	0.76057			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.70042	36.16829	0.69978			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	217.19159	156.39375	217.15208	155.72157		206,851,653,976,187.00	952,392,558	1,063,782,800.00	
R197	On 07/12/2023	Spot Bond	0.90000	286.51360	0.90000	286.44774		145,800,000,000.00	162,000,000	147,586,000.00	
R201	On 21/12/2014	Spot Bond	5.06000	107.34767	5.04500	107.36133		7,848,282,640,000.00	551,044,000	518,553,135.00	
R202	On 07/12/2033	Spot Bond	1.58000	218.58870	1.58000	218.53436		3,439,712,140,000.00	177,033,000	1,272,756,000.00	
R2023	On 28/02/2023	Spot Bond	6.65500	110.95341	6.62000	111.20138		43,394,260,250,000.00	520,550,000	2,069,008,511.00	
R203	On 15/09/2017	Spot Bond	5.70500	113.11273	5.67000	113.24543		81,541,401,837,000.00	292,971,400	6,930,089,025.00	
R204	On 21/12/2018	Spot Bond	5.95000	110.71632	5.92000	110.85561		97,900,020,750,000.00	453,785,000	4,963,848,275.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond	108.88836	11.24702	108.88836	11.22005			572,883,439,632,000.00	261,200,000	2,891,068,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	38.16519	100.00000	38.07068			0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.09000	102.36365	5.07000	102.36894			17,227,359,500,000.00	384,550,000	1,605,064,808.00	
R207	On 15/01/2020	Spot Bond	6.20000	105.94381	6.17500	106.07122			132,935,257,720,000.00	441,170,600	5,742,611,058.00	
R208	On 31/03/2021	Spot Bond	6.33500	104.64937	6.31000	104.79219			183,258,464,512,690.00	927,934,414	0,576,563,683.00	
R209	On 31/03/2036	Spot Bond	7.91500	84.31299	7.89000	84.52315			155,275,061,130,000.00	617,822,000	7,814,776,265.00	
R210	On 31/03/2028	Spot Bond	1.36000	165.85538	1.36000	165.81517			514,556,000,000.00	378,350,000	165,274,000.00	
R211	On 31/01/2017	Spot Bond	0.08000	113.85251	-0.08000	113.82914			(66,560,000,000.00)	832,000,000	1,134,400,000.00	
R212	On 31/01/2022	Spot Bond	0.85000	133.79157	0.85000	133.76102			1,292,918,000,000.00	521,080,000	1,364,440,000.00	
R213	On 28/02/2031	Spot Bond	7.66000	96.28741	7.63500	96.49933			90,686,065,920,000.00	838,912,000	4,000,911,614.00	
R214	On 28/02/2041	Spot Bond	84.68795	10.08548	84.68795	10.06582			093,122,410,703,710.00	907,649,916	7,310,787,619.00	
R223C	On 15/03/2013	Spot Bond	98.99493	86.81440	98.99493	86.61047			0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	59.67898	96.64575	59.54914			0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	40.98624	94.28171	40.89888			0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	28.62399	91.87036	28.56428			0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	20.51782	88.83566	20.47620			0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	86.87026	14.73175	86.87026	14.70242			0.00	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	10.73485	84.86749	10.71389			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	7.96844	82.70497	7.95322			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	70.82612	97.62766	70.69220			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	48.74144	95.17874	48.63730			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	33.79113	92.80992	33.72043			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	23.76127	90.60553	23.71254			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	17.14912	87.76872	17.11487			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	12.40028	85.82547	12.37598			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	9.12782	83.71772	9.11030			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	6.85762	81.42381	6.84476			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.52046	77.48625	5.51054			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.32670	75.13464	4.31913			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.53846	72.16183	3.53248			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.84147	70.13136	2.83679			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.31009	68.17127	2.30637			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.90479	66.23386	1.90180			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.70968	63.06100	1.70711			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.45065	61.24492	1.44852			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R339C	On 21/06/2021	Spot Bond	59.05342	1.27990	59.05342	1.27809			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.10776	57.39997	1.10622			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	0.96741	55.80907	0.96610			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.85205	54.27807	0.85093			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.75315	52.85822	0.75218			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.67035	51.49553	0.66951			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.01961	44.45722	1.01849			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.95115	43.11572	0.95013			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.89258	41.83089	0.89164			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.84225	40.60007	0.84139			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.79885	39.42073	0.79806			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.76130	38.29047	0.76057			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.72874	37.20704	0.72805			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.70042	36.16829	0.69978			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	42.70876	100.16140	42.60284			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	77.16610	101.36584	76.94683			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	13.54534	101.68455	13.50567			0.00	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	22.84032	100.60342	22.78469			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	1.77541	100.00000	1.77111			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	93.97657	100.25681	93.74961			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	81.84659	100.32689	81.48669			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	81.84774	100.32010	81.48785			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	60.79425	100.32441	60.59969			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	19.55343	101.54349	19.50433			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	82.03949	100.00000	81.91989			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	88.35071	100.26310	88.13681			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	25.81300	101.21857	30.61349			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	105.41687	5.87500	105.39998			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	16.64275	100.60466	16.60221			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	55.54537	101.28378	55.40625			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	9.45512	100.77784	9.43205			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	93.07505	100.58027	92.83694			0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	41.54807	100.38116	41.44484			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP001	On 28/02/2013	Spot Bond	100.60804	98.08971	100.60804	97.84739				0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	98.66952	100.65009	98.42567				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	32.51992	102.09902	32.43967				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	13.24997	99.79665	13.21721				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	13.90784	101.65073	13.87366				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	17.84396	101.46985	17.80016				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	17.84396	101.46985	17.80016				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	76.99787	101.38750	76.78116				0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	61.17939	100.62446	60.98735				0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	60.26102	100.24328	60.06830				0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	55.40583	101.50905	55.26677				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	14.04784	99.91990	14.01308				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	12.25037	99.90988	12.22005				0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	77.73449	100.25061	77.40306				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	9.38866	100.36848	9.36533				0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	42.72103	100.51732	42.61475				0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	37.35355	100.00000	37.26306				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG02	On 25/11/2014	Spot Bond	100.62598	30.96660	100.62598	30.89116			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	99.94369	5.25000	99.92961			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.66655	100.00000	0.66490			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.61572	100.00000	3.60676			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	17.41795	101.48404	17.37850			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	10.85813	115.23085	10.83102			0.00	0	5,200,000.00
SA062U	On 18/01/2013	Spot Bond	100.00000	50.00000	100.00000	99.72678			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	104.86804	9.55525	104.86804	9.53649			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	13.61300	114.56238	13.57898			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	11.99642	100.56539	11.96721			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	11.38904	107.95466	11.36206		6,477,279,600,000.00	60,000,000	15,000,000.00	
SBK15	On 23/01/2022	Spot Bond	101.20234	6.93312	101.20234	6.91614			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.86239	100.11990	7.84290			0.00	0	500,000.00
SBK17	On 31/07/2024	Spot Bond	101.08312	8.73911	101.08312	8.71796			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	7.33181	101.24095	7.31384			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	7.34211	101.21627	7.32413			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	22.31745	107.37565	22.26452		751,629,550,000.00	7,000,000	39,032,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK8	On 10/04/2013	Spot Bond	102.36256	87.96997	102.36256	87.76984			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	11.20160	105.03639	11.17565			0.00	0	6,800,000.00
SBK111	On 09/04/2014	Spot Bond	132.16219	41.04174	132.16219	40.91909		181,062,200,300.00		1,370,000	1,770,000.00
SBN18	On 14/09/2013	Spot Bond	162.56493	48.04114	162.56493	47.88351			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	78.86750	155.18315	78.61161			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	22.85691	120.12124	22.79758			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	22.77778	120.50039	22.71851			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	22.73829	120.69056	22.67905			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	84.22336	143.06048	83.95695			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	12.14103	106.46393	12.11244			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	22.82015	120.29708	22.76085			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	22.80037	120.39190	22.74109			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	74.54621	215.59863	74.23855			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	88.74428	100.00000	88.54167			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.49813	100.10760	8.47707			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	42.53028	99.06612	42.42584			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	29.38511	100.00010	29.31236			0.00	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	10.61076	99.81852	10.58454			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	80.28336	99.79990	80.05169			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	64.69663	100.00000	64.53990			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	12.31322	109.84578	12.28348			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	43.65196	100.78863	43.54547			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	12.33408	100.87410	12.30397			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.67304	99.99987	7.65404			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.22505	100.00000	1.22232			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.24891	99.99997	8.22848			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	9.64472	113.08735	9.62100			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	10.73489	109.22356	10.70908		23,373,841,840,000.00	214,000,000	412,500,000.00	
SBS21	On 15/05/2026	Spot Bond	100.77436	8.44119	100.77436	8.42060			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	21.30611	100.47821	21.25427			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	9.75791	100.50480	9.73417			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	8.04245	100.51996	8.02287			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	9.84505	106.95022	9.82177			0.00	0	5,100,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	9.03122	102.76906	9.01055			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	9.61116	104.14309	9.58892			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS7	On 26/03/2013	Spot Bond	103.79928	93.23954	103.79928	93.01736				0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	13.17802	120.54819	13.14373				0.00	0	2,000,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	78.43635	120.15971	78.25368			76,902,214,400.00		640,000	1,640,000.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.45993	272.67152	2.44833			3,544,729,760,000.00		13,000,000	7,500,000.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	5.21149	123.12082	5.19792				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	9.73982	114.44000	9.71263				0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478				0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.82790	100.00000	3.81842				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.21374	82.63494	0.21324				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	5.30006	120.42805	5.27189				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.89811	6.50000	101.88020				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	11.60017	100.12305	11.57142			300,369,150,000.00		3,000,000	3,000,000.00
SHS02	On 29/06/2013	Spot Bond	99.88484	74.30096	99.88484	74.00519				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	20.34958	99.87542	20.29924				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	9.95744	100.24421	9.93273				0.00	0	15,000,000.00
SHS05	On 29/06/2017	Spot Bond	103.11523	11.15293	103.11523	11.12748				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS06	On 12/12/2017	Spot Bond	100.24161	1.56549	100.24161	1.56161			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	105.71322	68.72710	105.71322	68.56879			0.00	0	1,000,000.00
SLI2	On 15/08/2016	Spot Bond	112.32955	16.29429	112.32955	16.25487		1,842,204,620,000.00	16,400,000	8,200,000.00	
SMF1	On 27/06/2013	Spot Bond	101.56711	75.65600	101.56711	75.51061			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	105.65786	12.24331	105.65786	12.21465		3,951,603,964,000.00	37,400,000	18,700,000.00	
SPDA1	On 21/08/2014	Spot Bond	100.80059	29.58528	100.80059	29.51309			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	11.14815	100.58343	11.12100			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	16.34759	100.81342	16.30770			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	8.99713	100.58796	8.97523			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	14.11987	107.52630	14.08653			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	21.71366	101.25454	21.66047			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.32049	100.41357	10.29484			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	9.92070	99.94314	9.89614			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	9.26193	101.14726	9.23927			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	9.21626	94.17275	9.19674			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	9.24688	93.82087	9.22735			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	27.07268	104.67610	27.01014			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	7.48475	101.56575	7.46779			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN008	On 18/06/2017	Spot Bond	100.11486	9.83056	100.11486	9.80620			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	12.02971	107.35953	12.00119			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	22.54149	121.64737	22.48239			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.87092	105.50721	2.86350			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	9.89073	100.00000	9.87263			0.00	0	5,000,000.00
SYN867	On 19/01/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN887	On 17/02/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	99.68672	50.07848	99.68672	50.07847			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	99.60062	99.18801	99.60062	98.92027			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	99.38728	95.32771	99.38728	95.08091			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	99.60314	99.18799	99.60314	98.92024			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	93.63250	99.28767	93.39462			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	93.15974	99.25974	92.92433			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	92.22938	99.20138	91.99877			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	92.22932	99.20211	91.99871			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	91.99984	99.18693	91.77041			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	99.50500	97.34618	99.50500	97.08853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN961	On 22/02/2013	Spot Bond	99.14341	91.31844	99.14341	91.09249			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	90.64771	99.09929	90.42516			0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	90.42697	99.07862	90.20554			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	89.76997	99.03521	89.55184			0.00	0	0.00
SYN966	On 21/01/2013	Spot Bond	98.12653	99.19993	98.12653	98.93608			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	86.23085	98.78368	86.03008			0.00	0	0.00
SYN968	On 23/01/2013	Spot Bond	99.57277	98.65434	99.57277	98.38955			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648		115,500,000,000,000.00	155,000,000	509,000,000.00	
SZ18	On 30/09/2015	Spot Bond	119.55998	21.02173	119.55998	20.96768			0.00	0	12,900,000.00
SZ25	On 30/09/2025	Spot Bond	111.67266	10.53883	111.67266	10.51317			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	37.44525	100.00000	37.36146			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	29.96247	100.00000	29.88987			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	44.82064	104.23307	44.71688			0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	99.58856	98.92040	99.58856	98.65413			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	99.37012	95.08172	99.37012	94.83623			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	87.03389	98.86706	86.82919			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS73	On 11/02/2013	Spot Bond	100.66418	99.20838	100.66418	98.95242			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	83.47921	101.16928	83.29195			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	82.38142	101.07247	99.45369			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	15.41469	100.91059	16.81898			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	11.90305	110.02135	16.11222			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	93.93979	100.30600	93.71115			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	42.40742	100.55190	42.30418			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	63.04819	100.62855	62.89459			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	6.35065	101.17076	6.33511			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	6.54598	101.20716	6.52995			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	7.57038	103.42947	7.55325			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	2.19096	100.80622	1.74449			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	2.18859	100.83814	1.74249			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.53160	100.90574	2.51728			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	0.00000	100.17362	0.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	0.00000	100.18041	0.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.60123	100.00000	2.57127			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10B1	On 18/10/2038	Spot Bond	101.28535	6.96547	101.28535	6.94840				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	2.18433	100.89554	1.73890				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	7.86082	101.45249	7.84153				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	2.17650	101.00134	1.73229				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	11.52822	102.14068	11.49976				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	2.14409	101.44362	1.70498				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	11.47789	101.20953	10.44634				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.76381	101.06155	5.74972				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.20406	101.14347	6.18888				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.23514	105.45079	6.21930				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.08242	101.30716	7.06506				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	7.47190	101.37985	7.45358				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	11.56656	102.14790	11.53800				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	11.21657	101.15653	10.18167				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	14.18814	101.18212	12.57485				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	11.43285	101.20040	10.40071				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	6.34994	101.18212	6.33439				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A6	On 18/07/2039	Spot Bond	101.20040	6.44760	101.20040	6.43181			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	6.49642	101.20953	6.48052			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	11.28868	101.17116	10.25470			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	11.43285	101.20040	10.40071			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	11.92790	101.30089	10.90210			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	6.98414	101.30089	6.96703			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	11.92790	101.30089	10.90210			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	12.64651	101.44699	11.62986			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	7.95696	101.48350	7.93743			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	12.60165	101.43786	11.58443			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	16.16964	102.16719	15.19706			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	11.81360	102.21271	11.78442			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	16.30262	102.19450	15.33167			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	56.80185	99.87885	56.66134			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	24.87376	111.48563	24.81329			0.00	0	2,500,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	11.72116	102.36770	11.69861			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	11.00509	111.51511	10.97819		224,903,673,848,000.00	016,800,000	995,700,000.00	
TN20	On 17/09/2020	Spot Bond	120.69176	12.05704	120.69176	12.02563		86,970,482,256,000.00	720,600,000	277,503,005.00	

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On	06/11/2023		Spot Bond	122.92168	10.66181	122.92168	10.63363			22,175,071,072,000.00	180,400,000	85,003,122.00
TN25	On	19/08/2025		Spot Bond	112.54971	12.20650	112.54971	12.17693			62,960,307,774,000.00	559,400,000	152,700,000.00
TN27	On	14/11/2027		Spot Bond	105.64973	9.81031	105.64973	9.78735			3,866,780,118,000.00	36,600,000	19,300,000.00
TORQ1	On	15/04/2022		Spot Bond	100.66243	7.37237	100.66243	7.35440			0.00	0	0.00
TORQ2	On	15/04/2022		Spot Bond	100.67816	7.54548	100.67816	7.52709			0.00	0	0.00
TORQ3	On	15/04/2022		Spot Bond	100.69808	7.76469	100.69808	7.74577			0.00	0	0.00
TORQ4	On	15/04/2022		Spot Bond	100.70018	7.78776	100.70018	7.76878			0.00	0	0.00
TORQ5	On	15/04/2022		Spot Bond	100.79857	8.87116	100.79857	8.84951			0.00	0	0.00
TORQ6	On	15/04/2022		Spot Bond	101.00182	15.07796	101.00182	15.04112			0.00	0	0.00
TPDA01	On	05/04/2015		Spot Bond	101.21676	18.94746	101.21676	18.90002			0.00	0	0.00
TPDA02	On	05/04/2017		Spot Bond	101.26720	8.53606	101.26720	8.51469			0.00	0	0.00
TPDA03	On	05/04/2018		Spot Bond	101.29746	7.44260	101.29746	7.42396			0.00	0	0.00
TR30	On	31/12/2099		Spot Bond	10.00000	99.65259	10.00000	99.62592			0.00	0	0.00
TR31	On	31/12/2099		Spot Bond	9.75000	99.66123	9.75000	99.63522			0.00	0	0.00
TR32	On	31/12/2099		Spot Bond	100.00000	9.66991	100.00000	9.64497			0.00	0	0.00
TSP116	On	09/02/2013		Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
TSP117	On	23/02/2013		Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP125	On 23/08/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	88.50103	98.80121	88.28952			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	78.02980	97.87620	77.86687			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	69.56015	99.82860	69.42806			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	99.36331	94.83656	99.36331	94.59235			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	73.88006	97.76060	73.73416			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	12.74476	120.75743	12.71154			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	44.45608	101.23503	44.34719			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	13.37221	101.32511	13.33943			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	20.57208	101.70719	20.52036			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	14.13463	110.55481	14.10030			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	65.05183	100.00000	64.89424			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	65.31333	100.00000	65.15511			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	65.40050	100.00000	65.24206			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	22.26182	100.80302	22.20750			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	13.78254	100.83292	13.74890			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	10.24746	100.83423	10.22245			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD002	On 28/02/2013	Spot Bond	100.00000	95.00338	100.00000	94.76996				0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	94.52404	100.36906	94.29103			100,369,060,000.00		1,000,000	500,000.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	11.24328	128.75000	11.21782				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	15.33313	121.77342	15.29291			22,893,402,960,000.00		188,000,000	94,700,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	8.16252	243.55465	8.12560			14,613,279,000,000.00		60,000,000	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	21.37810	107.94222	21.32720				0.00	0	14,225,385.00
WSP2	On 28/05/2017	Spot Bond	110.97172	11.14334	110.97172	11.11621			17,977,418,640,000.00		162,000,000	81,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	9.33173	113.15781	9.30865				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	9.19395	112.59168	9.17130				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	9.02665	113.82178	9.00421			13,412,758,555,200.00		117,840,000	29,460,000.00
Z006	On 31/08/2013	Spot Bond	96.69614	61.64806	96.69614	61.51388				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	50.89877	95.45272	50.78977				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	16.83658	87.68655	16.80280				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	39.76862	93.89641	39.68460				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	33.13010	92.71091	33.06046				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	13.85290	86.49267	13.82557				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	24.74440	90.84932	24.69325				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z071	On 01/07/2015	Spot Bond	87.67412	16.80636	87.67412	16.77264			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.06948	67.16812	2.06617			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.13802	100.00000	8.12258			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03277	100.00000	0.03271			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.13802	100.00000	8.12258			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	21.80513	100.00000	21.76376			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	22.30774	100.00000	22.26542			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	20.91291	100.00000	20.87323			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	20.91291	100.00000	20.87323			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	19.82996	100.00000	19.79233			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	19.82996	100.00000	19.79233			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	18.76741	100.00000	18.73180			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	18.76741	100.00000	18.73180			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	17.66089	100.00000	17.62739			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	17.66089	100.00000	17.62739			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	16.65121	100.00000	16.61962			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	16.65121	100.00000	16.61962			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	15.66946	100.00000	15.63973			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA020	On 21/09/2015	Spot Bond	100.00000	15.66946	100.00000	15.63973			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	14.82984	100.00000	14.80171			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	14.03522	100.00000	14.00859			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	10.49624	100.00000	10.47633			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	9.91498	100.00000	9.89617			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	9.33040	100.00000	9.31269			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	9.33040	100.00000	9.31269			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.83045	100.00000	8.81369			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.34143	100.00000	8.32560			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.84962	100.00000	7.83473			0.00	0	0.00
Total for j-Bonds :									1,804,630,874,682,050.00	812,523,308	96 949 055 828.00
Grand Total:									14,631,204,326,490.00	112,621,439	96 950 458 123.00