



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 20/12/2012

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	8.61400	8.61400	8.62250	8.62250		13.30	45,645,586.00	5,299	306,373.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	9.99480	0.00999	10.31830	0.01032	9.995	23.71	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	2,245.99480	2.24599	2,237.81830	2.23782	2,245.995	23.71	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	8.67540	0.00868	8.96810	0.00897	8.675	24.32	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,394.67540	2.39468	2,386.46810	2.38647	2,394.675	24.32	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	25.35620	0.02536	25.99200	0.02599	25.356	19.97	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,411.35620	1.41136	1,403.49200	1.40349	1,411.356	19.97	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	20.22770	0.02023	20.76490	0.02076	20.228	20.95	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,606.22770	1.60623	1,598.26490	1.59826	1,606.228	20.95	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	13.64310	0.01364	14.04670	0.01405	13.643	22.47	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,949.64310	1.94964	1,941.54670	1.94155	1,949.643	22.47	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	49.38290	0.04938	50.44960	0.05045	49.383	17.51	0.00	0	3,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	935.38290	0.93538	927.94960	0.92795	935.383	17.51	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	45.89030	0.04589	46.89770	0.04690	45.890	17.76	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	981.89030	0.98189	974.39770	0.97440	981.890	17.76	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	42.70880	0.04271	43.66000	0.04366	42.709	18.00	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	1,028.70880	1.02871	1,021.16000	1.02116	1,028.709	18.00	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
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	62.00920	0.06201	63.30440	0.06330	62.009	16.77		0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	798.00920	0.79801	790.80440	0.79080	798.009	16.77		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	56.53470	0.05653	57.72850	0.05773	56.535	17.07		0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	852.53470	0.85253	845.22850	0.84523	852.535	17.07		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	53.21850	0.05322	54.35160	0.05435	53.219	17.26		0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	889.21850	0.88922	881.85160	0.88185	889.219	17.26		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	72.67060	0.07267	74.15650	0.07416	72.671	16.27		0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	708.67060	0.70867	701.65650	0.70166	708.671	16.27		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	67.08180	0.06708	68.46770	0.06847	67.082	16.52		0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	753.08180	0.75308	745.96770	0.74597	753.082	16.52		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	64.99350	0.06499	66.34190	0.06634	64.994	16.62		0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	770.99350	0.77099	763.84190	0.76384	770.994	16.62		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	145.99300	0.14599	148.76020	0.14876	145.993	14.40		0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	381.99300	0.38199	376.26020	0.37626	381.993	14.40		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	110.99430	0.11099	113.15470	0.11315	110.994	15.05		0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	496.99430	0.49699	490.65470	0.49065	496.994	15.05		0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	93.13550	0.09314	94.98150	0.09498	93.135	15.52		0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	579.13550	0.57914	572.48150	0.57248	579.136	15.52		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	231.32700	0.23133	235.41530	0.23542	231.327	13.30		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	217.32700	0.21733	212.91530	0.21292	217.327	13.30		0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	192.49880	0.19250	196.01110	0.19601	192.499	13.74		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	278.49880	0.27850	273.51110	0.27351	278.499	13.74		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	175.54170	0.17554	178.78920	0.17879	175.542	13.96		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	311.54170	0.31154	306.28920	0.30629	311.542	13.96		31,154.17	100	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	405.77830	0.40578	412.16390	0.41216	405.778	12.86		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	91.77830	0.09178	89.66390	0.08966	91.778	12.86		0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	340.30630	0.34031	345.96910	0.34597	340.306	13.01		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	126.30630	0.12631	123.46910	0.12347	126.306	13.01		0.00	0	3,000.00

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	8.50	Call	282.14180		0.28214	287.02610	0.28703	282.142	13.16	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	168.14180		0.16814	164.52610	0.16453	168.142	13.16	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	691.04330		0.69104	699.07010	0.69907	691.043	13.09	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	27.04330		0.02704	26.57010	0.02657	27.043	13.09	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	646.17780		0.64618	654.06180	0.65406	646.178	12.98	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	32.17780		0.03218	31.56180	0.03156	32.178	12.98	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	559.02270		0.55902	566.54110	0.56654	559.023	12.75	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	45.02270		0.04502	44.04110	0.04404	45.023	12.75	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	736.63940		0.73664	744.78720	0.74479	736.639	13.21	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	22.63940		0.02264	22.28720	0.02229	22.639	13.21	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.71530		8.71530	8.72400	8.72400		14.37	4,357,650.00	500	53,545.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	168.22440		0.16822	172.15590	0.17216	168.224	16.99	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	852.92440		0.85292	848.15590	0.84816	852.924	16.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	127.00420		0.12700	130.20860	0.13021	127.004	18.13	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	1,111.70420		1.11170	1,106.20860	1.10621	1,111.704	18.13	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	111.29400		0.11129	114.17880	0.11418	111.294	18.68	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	1,245.99400		1.24599	1,240.17880	1.24018	1,245.994	18.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	334.88260		0.33488	340.94320	0.34094	334.883	14.56	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	369.58260		0.36958	366.94320	0.36694	369.583	14.56	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	331.15130		0.33115	337.17390	0.33717	331.151	14.59	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	375.85130		0.37585	373.17390	0.37317	375.851	14.59	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	185.65430		0.18565	189.84990	0.18985	185.654	16.60	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	770.35430		0.77035	765.84990	0.76585	770.354	16.60	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	338.65910		0.33866	344.75760	0.34476	338.659	14.52	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	363.35910		0.36336	360.75760	0.36076	363.359	14.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			8.82210		8.82210	8.83110	8.83110		15.11	0.00	0	22,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	241.85740		0.24186	244.67940	0.24468	241.857	17.84	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	1,079.75740		1.07976	1,073.57940	1.07358	1,079.757	17.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	169.77310		0.16977	171.85090	0.17185	169.773	19.50	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,547.67310		1.54767	1,540.75090	1.54075	1,547.673	19.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	487.74760		0.48775	492.77530	0.49278	487.748	14.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	415.64760		0.41565	411.67530	0.41168	415.648	14.96	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	245.22020		0.24522	248.08010	0.24808	245.220	17.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	1,063.12020		1.06312	1,056.98010	1.05698	1,063.120	17.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	243.53200		0.24353	246.37020	0.24637	243.532	17.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	1,071.43200		1.07143	1,065.27020	1.06527	1,071.432	17.81	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			8.92310		8.92310	8.93240	8.93240		15.86	7,138,480.00	800	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	344.70490		0.34470	343.85820	0.34386	344.705	17.94	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	1,111.60490		1.11160	1,101.45820	1.10146	1,111.605	17.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	252.03090		0.25203	251.19380	0.25119	252.031	19.53	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,598.93090		1.59893	1,588.79380	1.58879	1,598.931	19.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	535.94970		0.53595	535.78690	0.53579	535.950	15.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	590.74970		0.59075	581.28690	0.58129	590.750	15.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	528.17750		0.52818	527.96960	0.52797	528.178	16.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	605.07750		0.60508	595.56960	0.59557	605.078	16.00	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	518.55780		0.51856	518.29950	0.51830	518.558	16.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	623.35780		0.62336	613.79950	0.61380	623.358	16.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	623.80750		0.62381	624.28770	0.62429	623.808	15.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	450.70750		0.45071	441.88770	0.44189	450.708	15.28	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	564.26590		0.56427	564.29210	0.56429	564.266	15.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	541.16590		0.54117	531.89210	0.53189	541.166	15.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	553.95900		0.55396	553.91450	0.55391	553.959	15.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	558.75900		0.55876	549.41450	0.54941	558.759	15.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,070.38210		1.07038	1,075.24910	1.07525	1,070.382	14.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	147.28210		0.14728	142.84910	0.14285	147.282	14.15	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.09620		9.09620	9.10400	9.10400		16.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,050.43580		1.05044	1,049.23350	1.04923	1,050.436	15.10		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	504.23580		0.50424	495.23350	0.49523	504.236	15.10		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	669.91320		0.66991	667.37250	0.66737	669.913	17.19		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,173.71320		1.17371	1,163.37250	1.16337	1,173.713	17.19		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,381.15660		1.38116	1,382.39230	1.38239	1,381.157	14.66		0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	284.95660		0.28496	278.39230	0.27839	284.957	14.66		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,102.61400		1.10261	1,101.82340	1.10182	1,102.614	14.96		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	456.41400		0.45641	447.82340	0.44782	456.414	14.96		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,076.21540		1.07622	1,075.21450	1.07521	1,076.215	15.03		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	480.01540		0.48002	471.21450	0.47121	480.015	15.03		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			9.82170		9.82170	9.82290	9.82290		17.62		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,450.22010		1.45022	1,479.56590	1.47957	1,450.220	16.61		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	778.52010		0.77852	806.66590	0.80667	778.520	16.61		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,430.41640		1.43042	1,460.05510	1.46006	1,430.416	16.72		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	808.71640		0.80872	837.15510	0.83716	808.716	16.72		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,411.08720		1.41109	1,441.00080	1.44100	1,411.087	16.83		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	839.38720		0.83939	868.10080	0.86810	839.387	16.83		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.61400		8.61400	8.62250	8.62250		13.30		0.00	0	1,432.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	19,607.86750		0.19608	19,964.71320	0.19965	19,607.868	13.70		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	27,207.86750		0.27208	26,714.71320	0.26715	27,207.868	13.70		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	17,880.99360		0.17881	18,211.04190	0.18211	17,880.994	13.92		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	30,480.99360		0.30481	29,961.04190	0.29961	30,480.994	13.92		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	17,554.17440		0.17554	17,878.91910	0.17879	17,554.174	13.96		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	31,154.17440		0.31154	30,628.91910	0.30629	31,154.174	13.96		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	17,233.15820		0.17233	17,552.99540	0.17553	17,233.158	14.00		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	31,833.15820		0.31833	31,302.99540	0.31303	31,833.158	14.00		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	10,704.96630		0.10705	10,913.99470	0.10914	10,704.966	15.14		0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	51,304.96630		0.51305	50,663.99470	0.50664	51,304.966	15.14		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
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.71530		8.71530	8.72400	8.72400		14.37	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	33,488.26170		0.33488	34,094.32100	0.34094	33,488.262	14.56	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	36,958.26170		0.36958	36,694.32100	0.36694	36,958.262	14.56	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	33,115.12500		0.33115	33,717.39180	0.33717	33,115.125	14.59	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	37,585.12500		0.37585	37,317.39180	0.37317	37,585.125	14.59	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	33,865.90670		0.33866	34,475.76170	0.34476	33,865.907	14.52	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	36,335.90670		0.36336	36,075.76170	0.36076	36,335.907	14.52	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			8.82210		8.82210	8.83110	8.83110		15.11	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	43,055.18940		0.43055	43,507.73930	0.43508	43,055.189	15.42	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	50,845.18940		0.50845	50,397.73930	0.50398	50,845.189	15.42	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	42,704.32720		0.42704	43,154.71940	0.43155	42,704.327	15.45	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	51,494.32720		0.51494	51,044.71940	0.51045	51,494.327	15.45	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	43,409.40100		0.43409	43,864.12080	0.43864	43,409.401	15.39	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	50,199.40100		0.50199	49,754.12080	0.49754	50,199.401	15.39	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.02030		14.02030	14.03570	14.03570		10.24	0.00	0	8,816.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	732.98590		0.73299	748.95760	0.74896	732.986	9.88	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	52.68590		0.05269	53.25760	0.05326	52.686	9.88	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	724.67780		0.72468	740.14940	0.74015	724.678	9.89	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	54.37780		0.05438	54.44940	0.05445	54.378	9.89	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	716.40880		0.71641	731.86760	0.73187	716.409	9.89	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	56.10880		0.05611	56.16760	0.05617	56.109	9.89	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	158.75170		0.15875	167.57160	0.16757	158.752	11.23	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	538.45170		0.53845	531.87160	0.53187	538.452	11.23	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	582.59570		0.58260	598.03710	0.59804	582.596	9.99	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	92.29570		0.09230	92.33710	0.09234	92.296	9.99	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	463.05750		0.46306	478.33230	0.47833	463.058	10.08	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	142.75750		0.14276	142.63230	0.14263	142.758	10.08	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	342.84440		0.34284	357.61230	0.35761	342.844	10.19	0.00	0	200.00

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	13.90	Put	222.54440		0.22254	221.91230	0.22191	222.544	10.19	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.18080		14.18080	14.19690	14.19690		12.24	0.00	0	2,257.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	287.51370		0.28751	292.00920	0.29201	287.514	13.50	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	906.71370		0.90671	895.10920	0.89511	906.714	13.50	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	192.99500		0.19299	197.66680	0.19767	192.995	14.50	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,312.19500		1.31220	1,300.76680	1.30077	1,312.195	14.50	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	419.47360		0.41947	423.79440	0.42379	419.474	12.53	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	578.67360		0.57867	566.89440	0.56689	578.674	12.53	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	399.04860		0.39905	403.36300	0.40336	399.049	12.66	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	618.24860		0.61825	606.46300	0.60646	618.249	12.66	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	324.71940		0.32472	329.11800	0.32912	324.719	13.19	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	793.91940		0.79392	782.21800	0.78222	793.919	13.19	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	674.34470		0.67434	679.49850	0.67950	674.345	11.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	283.54470		0.28354	272.59850	0.27260	283.545	11.68	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	668.66870		0.66867	673.78880	0.67379	668.669	11.69	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	287.86870		0.28787	276.88880	0.27689	287.869	11.69	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	663.02650		0.66303	668.11730	0.66812	663.026	11.71	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	292.22650		0.29223	281.21730	0.28122	292.227	11.71	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,198.80430		2.19880	2,213.28230	2.21328	2,198.804	13.46	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	18.00430		0.01800	16.38230	0.01638	18.004	13.46	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,249.63050		1.24963	1,258.17520	1.25818	1,249.631	11.15	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	68.83050		0.06883	61.27520	0.06128	68.831	11.15	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.35000		14.35000	14.36690	14.36690		12.77	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	492.63780		0.49264	496.10870	0.49611	492.638	13.51	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	892.63780		0.89264	879.20870	0.87921	892.638	13.51	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	489.69400		0.48969	493.16810	0.49317	489.694	13.52	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	899.69400		0.89969	886.26810	0.88627	899.694	13.52	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	495.60690		0.49561	499.07480	0.49907	495.607	13.49	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	885.60690	0.88561	872.17480	0.87217	885.607	13.49	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.51020	14.51020	14.52820	14.52820		13.42	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	637.33930	0.63734	652.14910	0.65215	637.339	14.08	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,027.13930	1.02714	1,023.94910	1.02395	1,027.139	14.08	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	634.31780	0.63432	649.09920	0.64910	634.318	14.10	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,034.11780	1.03412	1,030.89920	1.03090	1,034.118	14.10	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	640.38400	0.64038	655.22230	0.65522	640.384	14.07	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,020.18400	1.02018	1,017.02230	1.01702	1,020.184	14.07	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.10230	0.10230	0.10210	0.10210		14.20	0.00	0	24,111.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	1,243.59140	0.01244	1,223.95790	0.01224	1,243.591	15.43	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	13.59140	0.00014	13.95790	0.00014	13.591	15.43	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	411.03870	0.00411	398.12390	0.00398	411.039	14.20	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	181.03870	0.00181	188.12390	0.00188	181.039	14.20	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	82.38200	0.00082	78.73150	0.00079	82.382	16.17	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	852.38200	0.00852	868.73150	0.00869	852.382	16.17	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10360	0.10360	0.10340	0.10340		15.70	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,417.32320	0.01417	1,400.26030	0.01400	1,417.323	16.41	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	57.32320	0.00057	60.26030	0.00060	57.323	16.41	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	645.67850	0.00646	637.98700	0.00638	645.678	15.70	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	285.67850	0.00286	297.98700	0.00298	285.678	15.70	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	254.59970	0.00255	253.40340	0.00253	254.600	17.33	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	894.59970	0.00895	913.40340	0.00913	894.600	17.33	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.44730	11.44730	11.46600	11.46600		11.76	43,991,973.90	3,843	34,335.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	531.11280	0.53111	547.63620	0.54764	531.113	11.16	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	83.81280	0.08381	81.63620	0.08164	83.813	11.16	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	523.78710	0.52379	540.15450	0.54015	523.787	11.17	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	86.48710	0.08649	84.15450	0.08415	86.487	11.17	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
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	33.85910		0.03386	37.92260	0.03792	33.859	14.71	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,226.55910		1.22656	1,211.92260	1.21192	1,226.559	14.71	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	553.43210		0.55343	570.40230	0.57040	553.432	11.12	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	76.13210		0.07613	74.40230	0.07440	76.132	11.12	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	538.49610		0.53850	555.17200	0.55517	538.496	11.15	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	81.19610		0.08120	79.17200	0.07917	81.196	11.15	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.59210		11.59210	11.61150	11.61150		12.82	0.00	0	34,915.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	586.42840		0.58643	598.07590	0.59808	586.428	12.18	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	234.32840		0.23433	226.57590	0.22658	234.328	12.18	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	580.70940		0.58071	592.20970	0.59221	580.709	12.20	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	238.60940		0.23861	230.70970	0.23071	238.609	12.20	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	575.03180		0.57503	586.38740	0.58639	575.032	12.21	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	242.93180		0.24293	234.88740	0.23489	242.932	12.21	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.74720		11.74720	11.76700	11.76700		13.33	0.00	0	23,020.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	448.08540		0.44809	460.77010	0.46077	448.085	13.79	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	690.88540		0.69089	683.77010	0.68377	690.885	13.79	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	444.77190		0.44477	457.43100	0.45743	444.772	13.81	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	697.57190		0.69757	690.43100	0.69043	697.572	13.81	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	441.48450		0.44148	454.12200	0.45412	441.484	13.83	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	704.28450		0.70428	697.12200	0.69712	704.284	13.83	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			11.89490		11.89490	11.91510	11.91510		13.93	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	993.01410		0.99301	1,013.26280	1.01326	993.014	12.74	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	298.11410		0.29811	298.16280	0.29816	298.114	12.74	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	855.88680		0.85589	872.44070	0.87244	855.887	13.09	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	403.98680		0.40399	400.34070	0.40034	403.987	13.09	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	830.63840		0.83064	846.71910	0.84672	830.638	13.19	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	428.73840		0.42874	424.61910	0.42462	428.738	13.19	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	806.13650		0.80614	821.73560	0.82174	806.136	13.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	454.23650		0.45424	449.63560	0.44964	454.237	13.28	0.00	0	0.00
2025	On 07/02/2013	Bond Future			114.20387		114.20387	114.14721	114.14721			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	3,213.87000		3.21387	3,157.21000	3.15721	3,213.870		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	3,203.87000		3.20387	3,147.21000	3.14721	3,203.870		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	3,193.87000		3.19387	3,137.21000	3.13721	3,193.870		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			114.00634		114.00634	113.94313	113.94313			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	8,016.34000		8.01634	7,953.13000	7.95313	8,016.340		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	8,006.34000		8.00634	7,943.13000	7.94313	8,006.340		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Call	7,996.34000		7.99634	7,933.13000	7.93313	7,996.340		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			119.21994		119.21994	119.15269	119.15269			0.00	0	122.00
2050	On 07/02/2013	Bond Future	112.99	Call	6,229.94000		6.22994	6,162.69000	6.16269	6,229.940		0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Call	6,219.94000		6.21994	6,152.69000	6.15269	6,219.940		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	6,209.94000		6.20994	6,142.69000	6.14269	6,209.940		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On 07/02/2013	Index Future			490.44000		490.44000	488.83200	488.83200			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			496.59800		496.59800	494.96900	494.96900			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ALBI	On 07/02/2013	Index Future			437.80600		437.80600	436.38700	436.38700				26,268,360.00	6	1,082.00
ALBI	On 02/05/2013	Index Future			443.30300		443.30300	441.86500	441.86500				0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			8.96440		8.96440	8.98140	8.98140		9.22		0.00	0	8,120.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	479.84390	0.47984	495.31390	0.49531	479.844	9.31		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	25.44390	0.02544	23.91390	0.02391	25.444	9.31		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	659.51130	0.65951	675.61640	0.67562	659.511	10.35		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	13.71130	0.01371	12.81640	0.01282	13.711	10.35		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	611.77230	0.61177	627.84120	0.62784	611.772	10.06		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	15.97230	0.01597	15.04120	0.01504	15.972	10.06		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	564.45570	0.56446	580.48900	0.58049	564.456	9.78		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	18.65570	0.01866	17.68900	0.01769	18.656	9.78		0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.01350		9.01350	9.03030	9.03030				0.00	0	8,110.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	253.50000	0.25350	270.30000	0.27030	253.500			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	273.50000	0.27350	290.30000	0.29030	273.500			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	263.50000	0.26350	280.30000	0.28030	263.500			0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.06590		9.06590	9.08250	9.08250		11.32		0.00	0	2,750.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	427.08630	0.42709	436.73500	0.43673	427.086	11.14		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	271.18630	0.27119	264.23500	0.26424	271.186	11.14		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	437.48720	0.43749	447.14440	0.44714	437.487	11.12		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	261.58720	0.26159	254.64440	0.25464	261.587	11.12		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	432.26100	0.43226	441.91670	0.44192	432.261	11.13		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	266.36100	0.26636	259.41670	0.25942	266.361	11.13		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.11340		9.11340	9.13140	9.13140		11.75		0.00	0	400.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	302.42220	0.30242	309.27560	0.30928	302.422	12.61		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	669.02220	0.66902	657.87560	0.65788	669.022	12.61		0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	307.95850		0.30796	314.91750	0.31492	307.958	12.56	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	654.55850		0.65456	643.51750	0.64352	654.558	12.56	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	305.17440		0.30517	312.08400	0.31208	305.174	12.59	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	661.77440		0.66177	650.68400	0.65068	661.774	12.59	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.48760		9.48760	9.49330	9.49330		13.53	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,344.84330		2.34484	2,364.66130	2.36466	2,344.843	13.10	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	107.24330		0.10724	121.36130	0.12136	107.243	13.10	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,301.05750		2.30106	2,321.41060	2.32141	2,301.058	13.06	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	113.45750		0.11346	128.11060	0.12811	113.458	13.06	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,257.54670		2.25755	2,278.44250	2.27844	2,257.547	13.03	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	119.94670		0.11995	135.14250	0.13514	119.947	13.03	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.69190		8.69190	8.71180	8.71180		13.75	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	259.86150		0.25986	269.99720	0.27000	259.862	13.73	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	207.96150		0.20796	198.19720	0.19820	207.962	13.73	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	254.74880		0.25475	264.72350	0.26472	254.749	13.73	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	212.84880		0.21285	202.92350	0.20292	212.849	13.73	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	249.70650		0.24971	259.51680	0.25952	249.707	13.74	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	217.80650		0.21781	207.71680	0.20772	217.807	13.74	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.77560		8.77560	8.79580	8.79580		12.63	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	244.64520		0.24465	254.19430	0.25419	244.645	13.05	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	409.04520		0.40905	398.39430	0.39839	409.045	13.05	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	241.37530		0.24138	250.82440	0.25082	241.375	13.08	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	415.77530		0.41578	405.02440	0.40502	415.775	13.08	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	238.14970		0.23815	247.49960	0.24750	238.150	13.11	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	422.54970		0.42255	411.69960	0.41170	422.550	13.11	0.00	0	0.00
CF CANDO CACA	On 20/12/2012	Can-Do Future			0.00000		0.00000	0.00000	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
CF CANDO CACB	On 20/12/2012	Can-Do Future			15,000.00000		15,000.00000	15,000.00000	15,000.00000				0.00	0	0.00
CF CANDO CACD	On 20/12/2012	Can-Do Future			10,000.00000		10,000.00000	10,000.00000	10,000.00000				0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.06730		0.06730	0.06820	0.06820				0.00	0	4,500.00
CF CANDO CACG	On 02/01/2013	Can-Do Future			10,000.00010		10,000.00010	10,000.00010	10,000.00010				0.00	0	0.00
CF CANDO CACH	On 24/01/2013	Can-Do Future			20,000.00120		20,000.00120	20,000.00130	20,000.00130				0.00	0	0.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.03930		0.03930	0.04060	0.04060				0.00	0	37,000.00
CF CANDO CACJ	On 02/01/2013	Can-Do Future			30,000.00020		30,000.00020	30,000.00030	30,000.00030				0.00	0	0.00
CF CANDO CACK	On 11/01/2013	Can-Do Future			24,334.90200		24,334.90200	5,618.16300	5,618.16300				0.00	0	35.00
CF CANDO CACL	On 04/01/2013	Can-Do Future			0.02220		0.02220	0.02510	0.02510				0.00	0	25,000.00
CF CANDO CACM	On 08/01/2013	Can-Do Future			0.01740		0.01740	0.02010	0.02010				0.00	0	25,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.39340		0.39340	0.38460	0.38460				0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.22770		0.22770	0.20760	0.20760				0.00	0	7,500.00
CF CANDO CACP	On 09/01/2013	Can-Do Future			0.00430		0.00430	0.00490	0.00490				0.00	0	100,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.48010		9.48010	9.49040	9.49040		12.00		0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	421.71040		0.42171	434.67420	0.43467	421.710	11.47		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	81.61040		0.08161	84.27420	0.08427	81.610	11.47		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	414.63700		0.41464	427.61250	0.42761	414.637	11.48		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	84.53700		0.08454	87.21250	0.08721	84.537	11.48		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	407.63540		0.40764	420.62070	0.42062	407.635	11.50		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	87.53540		0.08754	90.22070	0.09022	87.535	11.50		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R	On 14/06/2013	Foreign Exchange Future			9.60810		9.60810	9.61820	9.61820		13.49		0.00	0	25.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	389.09830		0.38910	399.97150	0.39997	389.098	13.35		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	320.99830		0.32100	321.77150	0.32177	320.998	13.35		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	384.60300		0.38460	395.49600	0.39550	384.603	13.38		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	326.50300		0.32650	327.29600	0.32730	326.503	13.38		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	380.15430		0.38015	391.06920	0.39107	380.154	13.40		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	332.05430		0.33205	332.86920	0.33287	332.054	13.40		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			11.85780		11.85780	11.87780	11.87780		13.78		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	613.14130		0.61314	625.18040	0.62518	613.141	13.85		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	645.34130		0.64534	637.38040	0.63738	645.341	13.85		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	609.28440		0.60928	621.27120	0.62127	609.284	13.87		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	651.48440		0.65148	643.47120	0.64347	651.484	13.87		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	605.45300		0.60545	617.42850	0.61743	605.453	13.89		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	657.65300		0.65765	649.62850	0.64963	657.653	13.89		0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry			7.10510		7.10510	7.11630	7.11630		11.45		0.00	0	5,000.00
DANZ	On 21/12/2012	Any day expiry	7.25	Call	0.36270		0.00036	1.27000	0.00127	0.363	17.83		0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.25	Put	145.26270		0.14526	134.97000	0.13497	145.263	17.83		0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.26	Call	0.28430		0.00028	0.99860	0.00100	0.284	18.25		0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.26	Put	155.18430		0.15518	144.69860	0.14470	155.184	18.25		0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.27	Call	0.22400		0.00022	0.78480	0.00078	0.224	18.68		0.00	0	0.00
DANZ	On 21/12/2012	Any day expiry	7.27	Put	165.12400		0.16512	154.48480	0.15448	165.124	18.68		0.00	0	5,000.00
DAUS	On 27/12/2012	Any day expiry			8.51630		8.51630	8.52370	8.52370		10.98		0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Call	796.30370		0.79630	803.70460	0.80370	796.304	18.70		0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Put	0.00370		0.00000	0.00460	0.00000	0.004	18.70		0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Call	666.31700		0.66632	673.72210	0.67372	666.317	17.31		0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	0.01700		0.00002	0.02210	0.00002	0.017	17.31		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 27/12/2012	Any day expiry	8.00	Call	516.40590		0.51641	523.84060	0.52384	516.406	15.71	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Put	0.10590		0.00011	0.14060	0.00014	0.106	15.71	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	8.59	Call	26.38490		0.02638	31.82980	0.03183	26.385	11.78	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Put	100.08490		0.10008	98.12980	0.09813	100.085	11.78	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Call	6.72480		0.00672	8.89060	0.00889	6.725	12.93	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Put	210.42480		0.21042	205.19060	0.20519	210.425	12.93	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Call	0.23090		0.00023	0.35290	0.00035	0.231	15.62	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	9.02	Put	503.93090		0.50393	496.65290	0.49665	503.931	15.62	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Call	66.20680		0.06621	74.24660	0.07425	66.207	11.07	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Put	39.90680		0.03991	40.54660	0.04055	39.907	11.07	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Call	60.16110		0.06016	68.05220	0.06805	60.161	10.98	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Put	43.86110		0.04386	44.35220	0.04435	43.861	10.98	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Call	55.25980		0.05526	62.93160	0.06293	55.260	11.07	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Put	48.95980		0.04896	49.23160	0.04923	48.960	11.07	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry			8.55720		8.55720	8.56600	8.56600		12.16	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	30.10560		0.03011	31.68270	0.03168	30.106	14.66	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	492.90560		0.49291	485.68270	0.48568	492.906	14.66	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	116.63780		0.11664	120.41860	0.12042	116.638	12.48	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	169.43780		0.16944	164.41860	0.16442	169.438	12.48	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	112.95900		0.11296	116.66300	0.11666	112.959	12.53	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	175.75900		0.17576	170.66300	0.17066	175.759	12.53	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	81.57280		0.08157	84.57470	0.08457	81.573	13.07	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	244.37280		0.24437	238.57470	0.23857	244.373	13.07	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	711.69600		0.71170	720.20760	0.72021	711.696	13.92	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	4.49600		0.00450	4.20760	0.00421	4.496	13.92	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	566.63150		0.56663	574.88090	0.57488	566.632	13.14	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	9.43150		0.00943	8.88090	0.00888	9.431	13.14	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	120.42300		0.12042	124.28200	0.12428	120.423	12.43	0.00	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	163.22300		0.16322	158.28200	0.15828	163.223	12.43	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.59070		8.59070	8.59920	8.59920		12.95	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	143.10900		0.14311	145.89200	0.14589	143.109	13.50	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	272.40900		0.27241	266.69200	0.26669	272.409	13.50	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	73.03920		0.07304	74.51660	0.07452	73.039	14.89	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	502.33920		0.50234	495.31660	0.49532	502.339	14.89	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	186.97130		0.18697	190.50750	0.19051	186.971	12.95	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	196.27130		0.19627	191.30750	0.19131	196.271	12.95	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	182.88440		0.18288	186.35270	0.18635	182.884	12.99	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	202.18440		0.20218	197.15270	0.19715	202.184	12.99	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	178.87960		0.17888	182.28230	0.18228	178.880	13.04	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	208.17960		0.20818	203.08230	0.20308	208.180	13.04	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	752.64140		0.75264	760.89760	0.76090	752.641	13.35	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	11.94140		0.01194	11.69760	0.01170	11.941	13.35	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	612.99950		0.61300	620.88010	0.62088	612.999	12.96	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	22.29950		0.02230	21.68010	0.02168	22.299	12.96	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.62330		8.62330	8.63170	8.63170		13.61	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	113.03930		0.11304	115.29920	0.11530	113.039	15.41	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	549.73930		0.54974	543.59920	0.54360	549.739	15.41	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	120.83990		0.12084	123.25630	0.12326	120.840	15.23	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	517.53990		0.51754	511.55630	0.51156	517.540	15.23	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	116.86760		0.11687	119.20390	0.11920	116.868	15.32	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	533.56760		0.53357	527.50390	0.52750	533.568	15.32	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	114.93580		0.11494	117.23360	0.11723	114.936	15.37	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	541.63580		0.54164	535.53360	0.53553	541.636	15.37	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	659.94620		0.65995	668.02140	0.66802	659.946	13.06	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	36.64620		0.03665	36.32140	0.03632	36.646	13.06	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.65890		8.65890	8.66750	8.66750		13.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	9.04	Call	167.90590		0.16791	171.50020	0.17150	167.906	15.54	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	549.00590		0.54901	544.00020	0.54400	549.006	15.54	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	165.63460		0.16563	169.19140	0.16919	165.635	15.58	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	556.73460		0.55673	551.69140	0.55169	556.735	15.58	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	163.39970		0.16340	166.91550	0.16692	163.400	15.62	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	564.49970		0.56450	559.41550	0.55942	564.500	15.62	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	712.53340		0.71253	720.84740	0.72085	712.533	13.31	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	53.63340		0.05363	53.34740	0.05335	53.633	13.31	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	172.55190		0.17255	176.22610	0.17623	172.552	15.46	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	533.65190		0.53365	528.72610	0.52873	533.652	15.46	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			8.75860		8.75860	8.76740	8.76740		14.74	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	157.16750		0.15717	160.17920	0.16018	157.168	18.39	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	1,198.56750		1.19857	1,192.77920	1.19278	1,198.568	18.39	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	262.28070		0.26228	266.66200	0.26666	262.281	16.25	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	693.68070		0.69368	689.26200	0.68926	693.681	16.25	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	259.89880		0.25990	264.24850	0.26425	259.899	16.28	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	701.29880		0.70130	696.84850	0.69685	701.299	16.28	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	257.57130		0.25757	261.89220	0.26189	257.571	16.32	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	708.97130		0.70897	704.49220	0.70449	708.971	16.32	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			8.79830		8.79830	8.80720	8.80720		15.04	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	285.25160		0.28525	289.00830	0.28901	285.252	16.66	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	786.95160		0.78695	781.80830	0.78181	786.952	16.66	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	282.99360		0.28299	286.72800	0.28673	282.994	16.69	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	794.69360		0.79469	789.52800	0.78953	794.694	16.69	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	190.37190		0.19037	193.04840	0.19305	190.372	18.43	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	1,232.07190		1.23207	1,225.84840	1.22585	1,232.072	18.43	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	299.29660		0.29930	303.20100	0.30320	299.297	16.46	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	740.99660		0.74100	736.00100	0.73600	740.997	16.46	0.00	0	2,200.00

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	9.29	Call	287.53290		0.28753	291.31480	0.29131	287.533	16.63	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	779.23290		0.77923	774.11480	0.77411	779.233	16.63	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			8.83010		8.83010	8.83910	8.83910		15.27	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	320.74520		0.32075	324.13010	0.32413	320.745	16.71	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	800.64520		0.80065	795.03010	0.79503	800.645	16.71	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	215.73180		0.21573	218.06320	0.21806	215.732	18.50	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,265.63180		1.26563	1,258.96320	1.25896	1,265.632	18.50	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	327.96760		0.32797	331.42410	0.33142	327.968	16.62	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	777.86760		0.77787	772.32410	0.77232	777.868	16.62	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	325.53780		0.32554	328.97030	0.32897	325.538	16.65	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	785.43780		0.78544	779.87030	0.77987	785.438	16.65	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	323.12840		0.32313	326.53700	0.32654	323.128	16.68	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	793.02840		0.79303	787.43700	0.78744	793.028	16.68	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			113.85703		113.85703	113.79240	113.79240			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	867.03000		0.86703	802.40000	0.80240	867.030		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	857.03000		0.85703	792.40000	0.79240	857.030		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	847.03000		0.84703	782.40000	0.78240	847.030		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future			8.62389		92.35600	8.67754	91.88767			0.00	0	303.00
ES33	On 07/02/2013	Bond Future	8.54	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 07/02/2013	Bond Future	8.54	Put	739.93000		0.73993	1,208.26000	1.20826	739.930		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Put	651.24000		0.65124	1,119.57000	1.11957	651.240		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Put	562.68000		0.56268	1,031.01000	1.03101	562.680		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI			437.92700		437.92700	436.53600	436.53600			0.00	0	335.00
GOVI	On 07/02/2013	GOVI	432.99	Call	49,370.00000		4.93700	35,460.00000	3.54600	49,370.000		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	49,270.00000		4.92700	35,360.00000	3.53600	49,270.000		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	49,170.00000		4.91700	35,260.00000	3.52600	49,170.000		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			443.42600		443.42600	442.01600	442.01600			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	104,360.00000		10.43600	90,260.00000	9.02600	104,360.000		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	104,260.00000		10.42600	90,160.00000	9.01600	104,260.000		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	104,160.00000		10.41600	90,060.00000	9.00600	104,160.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
IGOV	On 07/02/2013	Index Future			200.25600		200.25600	200.27900	200.27900			0.00	0	610.00
IGOV	On 02/05/2013	Index Future			202.77000		202.77000	202.79300	202.79300			0.00	0	0.00
ILBI	On 07/02/2013	Index Future			542.84000		542.84000	534.68800	534.68800			54,284,000.00	10	183.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00		0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00		0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00		0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future			4.31000		95.69000	4.34000	95.66000				0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			4.99000		95.01000	5.00000	95.00000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			4.97000		95.03000	4.98000	95.02000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			4.92000		95.08000	4.93000	95.07000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			4.88000		95.12000	4.91000	95.09000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.87000		95.13000	4.89000	95.11000				0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.88000		95.12000	4.90000	95.10000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			4.92000		95.08000	4.95000	95.05000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.01000		94.99000	5.05000	94.95000				0.00	0	1,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.13000		94.87000	5.17000	94.83000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.26000		94.74000	5.30000	94.70000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.38000		94.62000	5.30000	5.30000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.16220		7.16220	7.17570	7.17570		8.98		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	308.33410		0.30833	319.88990	0.31989	308.334	9.38		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	36.13410		0.03613	34.18990	0.03419	36.134	9.38		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	300.29190		0.30029	311.80590	0.31181	300.292	9.36		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	38.09190		0.03809	36.10590	0.03611	38.092	9.36		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	292.33390		0.29233	303.80580	0.30381	292.334	9.35		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	40.13390		0.04013	38.10580	0.03811	40.134	9.35		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.20670		7.20670	7.21990	7.21990		11.00		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
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	170.82020		0.17082	179.34640	0.17935	170.820	11.49	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	304.12020		0.30412	299.44640	0.29945	304.120	11.49	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	167.59600		0.16760	176.00250	0.17600	167.596	11.52	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	310.89600		0.31090	306.10250	0.30610	310.896	11.52	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	164.43230		0.16443	172.72150	0.17272	164.432	11.56	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	317.73230		0.31773	312.82150	0.31282	317.732	11.56	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			6.75726		110.68213	6.81514	110.24717			0.00	0	1,630.00
R023	On 07/02/2013	Bond Future	7.04	Call	2,103.40000		2.10340	1,668.44000	1.66844	2,103.400		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	2,176.82000		2.17682	1,741.86000	1.74186	2,176.820		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	2,250.17000		2.25017	1,815.21000	1.81521	2,250.170		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.80524		108.10172	6.86518	107.66073			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,713.92000		1.71392	1,272.93000	1.27293	1,713.920		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	1,786.14000		1.78614	1,345.15000	1.34515	1,786.140		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	1,858.30000		1.85830	1,417.31000	1.41731	1,858.300		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			6.85535		109.54363	6.91741	109.09765			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	3,073.81000		3.07381	2,627.83000	2.62783	3,073.810		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	3,143.18000		3.14318	2,697.20000	2.69720	3,143.180		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	3,212.49000		3.21249	2,766.51000	2.76651	3,212.490		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.28664		125.18982	5.33996	125.04708		1.97	0.00	0	7,617.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,624.51000		2.62451	2,482.42000	2.48242	2,624.510	2.09	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	0.82000		0.00082	1.47000	0.00147	0.820	2.09	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	3,194.82000		3.19482	3,052.19000	3.05219	3,194.820	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	0.11000		0.00011	0.22000	0.00022	0.110	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,710.73000		3.71073	3,568.01000	3.56801	3,710.730	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	0.01000		0.00001	0.03000	0.00003	0.010	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,839.27000		3.83927	3,696.53000	3.69653	3,839.270	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.01000		0.00001	0.01000	0.00001	0.010	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,967.62000		3.96762	3,824.89000	3.82489	3,967.620	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.00000		0.00000	0.01000	0.00001	0.000	2.12	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.28772		119.89549	5.34741	119.75012		2.02	0.00	0	13,141.00
R157	On 02/05/2013	Bond Future	5.35	Call	658.39000		0.65839	584.38000	0.58438	658.390	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	506.72000		0.50672	578.08000	0.57808	506.720	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	671.88000		0.67188	596.90000	0.59690	671.880	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	495.88000		0.49588	566.27000	0.56627	495.880	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	645.06000		0.64506	572.02000	0.57202	645.060	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	517.73000		0.51773	590.06000	0.59006	517.730	2.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.27607		116.38486	5.35503	116.23531		1.85	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	1,152.31000		1.15231	1,062.66000	1.06266	1,152.310	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	540.45000		0.54045	600.35000	0.60035	540.450	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	1,164.34000		1.16434	1,074.15000	1.07415	1,164.340	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	533.66000		0.53366	593.02000	0.59302	533.660	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	1,140.35000		1.14035	1,051.23000	1.05123	1,140.350	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	547.31000		0.54731	607.74000	0.60774	547.310	1.86	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 07/02/2013	Bond Future			7.21996		129.93453	7.27278	129.39042		12.36		570,802,390.29	4,393	53,454.00
R186	On 07/02/2013	Bond Future	7.00	Call	1,377.31000		1.37731	1,213.92000	1.21392	1,377.310	12.27		0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	3,678.19000		3.67819	4,058.91000	4.05891	3,678.190	12.27		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	2,502.68000		2.50268	2,248.05000	2.24805	2,502.680	12.36		0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	2,192.83000		2.19283	2,482.31000	2.48231	2,192.830	12.36		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	4,043.36000		4.04336	3,696.81000	3.69681	4,043.360	12.51		0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	1,195.01000		1.19501	1,392.57000	1.39257	1,195.010	12.51		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Call	12,801.85000		12.80185	12,268.88000	12.26888	12,801.850	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	30.39000		0.03039	41.53000	0.04153	30.390	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Call	11,922.77000		11.92277	11,394.87000	11.39487	11,922.770	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	47.52000		0.04752	63.73000	0.06373	47.520	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	12,098.80000		12.09880	11,569.76000	11.56976	12,098.800	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	43.52000		0.04352	58.59000	0.05859	43.520	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Call	12,362.69000		12.36269	11,832.05000	11.83205	12,362.690	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	38.10000		0.03810	51.57000	0.05157	38.100	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	5,908.83000		5.90883	5,485.26000	5.48526	5,908.830	12.66		0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	591.91000		0.59191	712.45000	0.71245	591.910	12.66		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	7,984.33000		7.98433	7,505.99000	7.50599	7,984.330	12.81		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	266.58000		0.26658	332.35000	0.33235	266.580	12.81		0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.32	Call	10,777.80000		10.77780	10,259.28000	10.25928	10,777.800	12.96		0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	82.47000		0.08247	108.06000	0.10806	82.470	12.96		0.00	0	2,000.00
R186	On 02/05/2013	Bond Future			7.27694		131.49894	7.33149	130.94727		12.58		0.00	0	12.00
R186	On 02/05/2013	Bond Future	7.41	Call	4,659.33000		4.65933	4,366.38000	4.36638	4,659.330	12.55		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	3,319.49000		3.31949	3,578.21000	3.57821	3,319.490	12.55		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	4,550.44000		4.55044	4,261.94000	4.26194	4,550.440	12.55		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 02/05/2013	Bond Future	7.39	Put	3,410.73000		3.41073	3,673.90000	3.67390	3,410.730	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	4,604.72000		4.60472	4,313.99000	4.31399	4,604.720	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	3,364.89000		3.36489	3,625.83000	3.62583	3,364.890	12.55	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.40918	129.75475		7.46765	129.18783		13.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	10,581.90000		10.58190	10,203.31000	10.20331	10,581.900	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,564.58000		3.56458	3,752.91000	3.75291	3,564.580	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	14,256.77000		14.25677	13,817.44000	13.81744	14,256.770	13.91	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,104.59000		2.10459	2,232.18000	2.23218	2,104.590	13.91	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	10,461.45000		10.46145	10,085.14000	10.08514	10,461.450	13.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,623.87000		3.62387	3,814.48000	3.81448	3,623.870	13.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	10,521.62000		10.52162	10,144.17000	10.14417	10,521.620	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,594.12000		3.59412	3,783.59000	3.78359	3,594.120	13.70	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			217.82624	217.82624		217.75479	217.75479			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,836.24000		4.83624	4,764.79000	4.76479	4,836.240		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	4,826.24000		4.82624	4,754.79000	4.75479	4,826.240		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	4,816.24000		4.81624	4,744.79000	4.74479	4,816.240		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			287.95217	287.95217		287.81360	287.81360			0.00	0	2,633.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 07/02/2013	Bond Future	278.99	Call	8,962.17000		8.96217	8,823.60000	8.82360	8,962.170		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	8,952.17000		8.95217	8,813.60000	8.81360	8,952.170		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	8,942.17000		8.94217	8,803.60000	8.80360	8,942.170		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			291.56840		291.56840	291.42714	291.42714			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	9,178.40000		9.17840	9,037.14000	9.03714	9,178.400		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	9,168.40000		9.16840	9,027.14000	9.02714	9,168.400		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	9,158.40000		9.15840	9,017.14000	9.01714	9,158.400		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			4.93573		107.94377	4.98822	107.84779		1.38	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	260.21000		0.26021	212.02000	0.21202	260.210	1.38	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	179.26000		0.17926	227.05000	0.22705	179.260	1.38	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	1,209.88000		1.20988	1,116.29000	1.11629	1,209.880	1.45	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	3.57000		0.00357	5.96000	0.00596	3.570	1.45	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,280.57000		2.28057	2,184.60000	2.18460	2,280.570	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	0.01000		0.00001	0.02000	0.00002	0.010	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,369.43000		2.36943	2,273.46000	2.27346	2,369.430	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.00000		0.00000	0.01000	0.00001	0.000	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,458.20000		2.45820	2,362.22000	2.36222	2,458.200	1.50	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	1.50	0.00	0	0.00
R201	On 02/05/2013	Bond Future			4.88703		109.24338	4.94804	109.14545		1.22	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	11.76000		0.01176	8.66000	0.00866	11.760	1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,367.63000		1.36763	1,462.46000	1.46246	1,367.630	1.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 02/05/2013	Bond Future	4.06	Call	12.46000		0.01246	9.19000	0.00919	12.460	1.16	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,351.99000		1.35199	1,446.65000	1.44665	1,351.990	1.16	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	11.10000		0.01110	8.16000	0.00816	11.100	1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,383.30000		1.38330	1,478.29000	1.47829	1,383.300	1.15	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.67392		107.78059	4.76542	107.67982		1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	490.39000		0.49039	437.07000	0.43707	490.390	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	351.58000		0.35158	399.03000	0.39903	351.580	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	496.88000		0.49688	443.13000	0.44313	496.880	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	347.07000		0.34707	394.09000	0.39409	347.070	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	483.96000		0.48396	431.05000	0.43105	483.960	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	356.15000		0.35615	404.01000	0.40401	356.150	1.03	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 07/02/2013	Bond Future			217.09811		217.09811	216.98017	216.98017			0.00	0	51,506.00
R202	On 07/02/2013	Bond Future	204.99	Call	12,108.11000		12.10811	11,990.17000	11.99017	12,108.110		0.00	0	0.00
R202	On 07/02/2013	Bond Future	204.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Call	12,098.11000		12.09811	11,980.17000	11.98017	12,098.110		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Call	12,088.11000		12.08811	11,970.17000	11.97017	12,088.110		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			219.82476		219.82476	219.70412	219.70412			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	8,784.76000		8.78476	8,664.12000	8.66412	8,784.760		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	8,774.76000		8.77476	8,654.12000	8.65412	8,774.760		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	8,764.76000		8.76476	8,644.12000	8.64412	8,764.760		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 07/02/2013	Bond Future			5.75122	113.35780	5.80411	113.13494		4.20	0.00	0	19,298.00
R203	On 07/02/2013	Bond Future	5.54	Call	328.08000	0.32808	271.02000	0.27102	328.080	4.12	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,223.60000	1.22360	1,389.40000	1.38940	1,223.600	4.12	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,689.01000	1.68901	1,518.48000	1.51848	1,689.010	4.23	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	188.02000	0.18802	240.35000	0.24035	188.020	4.23	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,937.86000	2.93786	2,729.92000	2.72992	2,937.860	4.32	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	37.49000	0.03749	52.41000	0.05241	37.490	4.32	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,880.39000	4.88039	4,658.70000	4.65870	4,880.390	4.44	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	1.90000	0.00190	3.07000	0.00307	1.900	4.44	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,712.93000	5.71293	5,490.35000	5.49035	5,712.930	4.46	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	0.38000	0.00038	0.66000	0.00066	0.380	4.46	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	3,132.96000	3.13296	2,922.08000	2.92208	3,132.960	4.33	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	28.67000	0.02867	40.65000	0.04065	28.670	4.33	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	3,329.44000	3.32944	3,116.09000	3.11609	3,329.440	4.34	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	21.70000	0.02170	31.21000	0.03121	21.700	4.34	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,725.34000	3.72534	3,508.31000	3.50831	3,725.340	4.37	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	12.12000	0.01212	17.95000	0.01795	12.120	4.37	0.00	0	30,250.00
R203	On 02/05/2013	Bond Future			5.78073	110.56610	5.83714	110.33971		4.32	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,398.34000	1.39834	1,276.78000	1.27678	1,398.340	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	920.36000	0.92036	1,025.19000	1.02519	920.360	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,421.39000	1.42139	1,298.59000	1.29859	1,421.390	4.31	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	903.45000	0.90345	1,007.04000	1.00704	903.450	4.31	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,375.49000	1.37549	1,255.19000	1.25519	1,375.490	4.30	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	937.49000	0.93749	1,043.58000	1.04358	937.490	4.30	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.85293	109.44646	5.91834	109.21371		4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	2,057.05000	2.05705	1,933.12000	1.93312	2,057.050	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,534.59000	1.53459	1,643.41000	1.64341	1,534.590	4.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	6.01	Call	2,076.98000		2.07698	1,952.32000	1.95232	2,076.980	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,519.11000		1.51911	1,627.20000	1.62720	1,519.110	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	2,037.62000		2.03762	1,914.42000	1.91442	2,037.620	4.36	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,550.59000		1.55059	1,660.14000	1.66014	1,550.590	4.36	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 07/02/2013	Bond Future			5.99356		110.93780	6.04623	110.66618		5.80	0.00	0	16,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	6,455.77000		6.45577	6,185.79000	6.18579	6,455.770	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	3.03000		0.00303	4.67000	0.00467	3.030	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	7,217.43000		7.21743	6,946.44000	6.94644	7,217.430	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	1.01000		0.00101	1.64000	0.00164	1.010	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	9,558.57000		9.55857	9,286.96000	9.28696	9,558.570	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	0.02000		0.00002	0.03000	0.00003	0.020	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	9,789.12000		9.78912	9,517.51000	9.51751	9,789.120	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	0.01000		0.00001	0.02000	0.00002	0.010	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	10,019.04000		10.01904	9,747.42000	9.74742	10,019.040	6.17	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	0.01000		0.00001	0.01000	0.00001	0.010	6.17	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.03104		112.27343	6.08655	111.99779		5.95	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,353.95000		2.35395	2,187.95000	2.18795	2,353.950	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,026.27000		1.02627	1,135.91000	1.13591	1,026.270	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,385.32000		2.38532	2,218.04000	2.21804	2,385.320	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,008.66000		1.00866	1,117.02000	1.11702	1,008.660	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	2,322.79000		2.32279	2,158.07000	2.15807	2,322.790	5.96	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,044.12000		1.04412	1,155.04000	1.15504	1,044.120	5.96	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.11998		111.27689	6.18247	110.99350		6.02	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,935.19000		2.93519	2,782.12000	2.78212	2,935.190	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,121.25000		2.12125	2,251.57000	2.25157	2,121.250	6.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	6.31	Call	2,960.80000		2.96080	2,806.93000	2.80693	2,960.800	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,101.86000		2.10186	2,231.38000	2.23138	2,101.860	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,981.55000		4.98155	4,777.87000	4.77787	4,981.550	6.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,072.90000		1.07290	1,152.61000	1.15261	1,072.900	6.27	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,909.70000		2.90970	2,757.42000	2.75742	2,909.700	6.03	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,140.78000		2.14078	2,271.89000	2.27189	2,140.780	6.03	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 07/02/2013	Bond Future			4.92902		102.86566	4.97766	102.82149		0.62	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	34.69000		0.03469	25.48000	0.02548	34.690	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	188.39000		0.18839	223.35000	0.22335	188.390	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	128.94000		0.12894	104.61000	0.10461	128.940	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	64.49000		0.06449	84.33000	0.08433	64.490	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	920.92000		0.92092	876.76000	0.87676	920.920	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.01000		0.00001	0.02000	0.00002	0.010	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	965.67000		0.96567	921.51000	0.92151	965.670	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.00000		0.00000	0.01000	0.00001	0.000	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	1,010.41000		1.01041	966.25000	0.96625	1,010.410	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.00000		0.00000	0.01000	0.00001	0.000	0.68	0.00	0	0.00
R206	On 02/05/2013	Bond Future			4.82731		104.10403	4.89382	104.05856		0.52	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.06000		0.00006	0.04000	0.00004	0.060	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	984.27000		0.98427	1,029.72000	1.02972	984.270	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.07000		0.00007	0.04000	0.00004	0.070	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	977.33000		0.97733	1,022.77000	1.02277	977.330	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.06000		0.00006	0.03000	0.00003	0.060	0.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 02/05/2013	Bond Future	3.39	Put	991.22000	0.99122	1,036.66000	1.03666	991.220	0.49	0.00	0	0.00	
R206	On 07/11/2013	Bond Future			3.31077	103.15118	3.57159	103.10430		0.14	0.00	0	0.00	
R206	On 07/11/2013	Bond Future	4.30	Call	183.95000	0.18395	143.31000	0.14331	183.950	0.14	0.00	0	0.00	
R206	On 07/11/2013	Bond Future	4.30	Put	6.37000	0.00637	12.61000	0.01261	6.370	0.14	0.00	0	0.00	
R206	On 07/11/2013	Bond Future	4.31	Call	185.56000	0.18556	144.80000	0.14480	185.560	0.14	0.00	0	0.00	
R206	On 07/11/2013	Bond Future	4.31	Put	6.19000	0.00619	12.31000	0.01231	6.190	0.14	0.00	0	0.00	
R206	On 07/11/2013	Bond Future	4.29	Call	182.33000	0.18233	141.82000	0.14182	182.330	0.14	0.00	0	0.00	
R206	On 07/11/2013	Bond Future	4.29	Put	6.55000	0.00655	12.92000	0.01292	6.550	0.14	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			6.25713	106.06318	6.31490	105.73247		6.99	15,591,287.46	147	11,309.00	
R207	On 07/02/2013	Bond Future	7.66	Call	7,685.00000	7.68500	7,355.64000	7.35564	7,685.000	7.37	0.00	0	0.00	
R207	On 07/02/2013	Bond Future	7.66	Put	2.21000	0.00221	3.56000	0.00356	2.210	7.37	0.00	0	0.00	
R207	On 07/02/2013	Bond Future	7.80	Call	8,411.92000	8.41192	8,081.79000	8.08179	8,411.920	7.37	0.00	0	0.00	
R207	On 07/02/2013	Bond Future	7.80	Put	0.85000	0.00085	1.43000	0.00143	0.850	7.37	0.00	0	0.00	
R207	On 07/02/2013	Bond Future	8.20	Call	10,455.29000	10.45529	10,124.61000	10.12461	10,455.290	7.37	0.00	0	0.00	
R207	On 07/02/2013	Bond Future	8.20	Put	0.04000	0.00004	0.07000	0.00007	0.040	7.37	0.00	0	0.00	
R207	On 07/02/2013	Bond Future	8.25	Call	10,707.04000	10.70704	10,376.35000	10.37635	10,707.040	7.37	0.00	0	0.00	
R207	On 07/02/2013	Bond Future	8.25	Put	0.03000	0.00003	0.05000	0.00005	0.030	7.37	0.00	0	0.00	
R207	On 07/02/2013	Bond Future	8.30	Call	10,957.97000	10.95797	10,627.27000	10.62727	10,957.970	7.37	0.00	0	0.00	
R207	On 07/02/2013	Bond Future	8.30	Put	0.02000	0.00002	0.03000	0.00003	0.020	7.37	0.00	0	0.00	
R207	On 02/05/2013	Bond Future			6.30210	107.34005	6.36256	107.00456		7.27	0.00	0	0.00	
R207	On 02/05/2013	Bond Future	6.45	Call	2,306.99000	2.30699	2,124.78000	2.12478	2,306.990	7.26	0.00	0	0.00	
R207	On 02/05/2013	Bond Future	6.45	Put	1,488.60000	1.48860	1,641.88000	1.64188	1,488.600	7.26	0.00	0	0.00	
R207	On 02/05/2013	Bond Future	6.46	Call	2,338.49000	2.33849	2,154.72000	2.15472	2,338.490	7.26	0.00	0	0.00	
R207	On 02/05/2013	Bond Future	6.46	Put	1,465.05000	1.46505	1,616.77000	1.61677	1,465.050	7.26	0.00	0	0.00	
R207	On 02/05/2013	Bond Future	6.44	Call	2,275.72000	2.27572	2,095.07000	2.09507	2,275.720	7.26	0.00	0	0.00	
R207	On 02/05/2013	Bond Future	6.44	Put	1,512.42000	1.51242	1,667.26000	1.66726	1,512.420	7.26	0.00	0	0.00	
R207	On 07/11/2013	Bond Future			6.40529	106.60338	6.47219	106.25852		7.45	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/11/2013	Bond Future	6.70	Call	3,797.65000		3.79765	3,600.55000	3.60055	3,797.650	7.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,288.85000		2.28885	2,436.61000	2.43661	2,288.850	7.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,827.99000		3.82799	3,629.97000	3.62997	3,827.990	7.53	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,268.47000		2.26847	2,415.31000	2.41531	2,268.470	7.53	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,767.43000		3.76743	3,571.24000	3.57124	3,767.430	7.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,309.39000		2.30939	2,458.06000	2.45806	2,309.390	7.52	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			6.34646		105.02552	6.40409	104.65899		8.22	10,082,449.92	96	19,911.00
R208	On 07/02/2013	Bond Future	6.00	Call	438.51000		0.43851	365.22000	0.36522	438.510	8.07	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	2,676.50000		2.67650	2,969.74000	2.96974	2,676.500	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	8,658.22000		8.65822	8,293.57000	8.29357	8,658.220	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	3.34000		0.00334	5.22000	0.00522	3.340	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	9,055.96000		9.05596	8,690.71000	8.69071	9,055.960	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	2.16000		0.00216	3.44000	0.00344	2.160	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	14,422.69000		14.42269	14,056.16000	14.05616	14,422.690	8.68	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	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	9,621.17000		9.62117	9,255.36000	9.25536	9,621.170	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	1.13000		0.00113	1.85000	0.00185	1.130	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Call	9,902.36000		9.90236	9,536.36000	9.53636	9,902.360	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	0.81000		0.00081	1.34000	0.00134	0.810	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	10,182.57000		10.18257	9,816.44000	9.81644	10,182.570	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	0.57000		0.00057	0.97000	0.00097	0.570	8.68	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.38723		102.89698	6.44718	102.52535		8.71	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	3,099.35000		3.09935	2,877.21000	2.87721	3,099.350	8.78	0.00	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 02/05/2013	Bond Future	6.66	Put	1,421.80000		1.42180	1,571.29000	1.57129	1,421.800	8.78	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	3,023.46000		3.02346	2,804.56000	2.80456	3,023.460	8.77	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,467.75000		1.46775	1,620.48000	1.62048	1,467.750	8.77	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	3,061.29000		3.06129	2,840.77000	2.84077	3,061.290	8.78	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,444.63000		1.44463	1,595.74000	1.59574	1,444.630	8.78	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.48375		102.33024	6.54921	101.94821		9.04	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,512.81000		4.51281	4,291.30000	4.29130	4,512.810	9.19	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,626.17000		2.62617	2,786.69000	2.78669	2,626.170	9.19	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	7,125.34000		7.12534	6,843.98000	6.84398	7,125.340	9.51	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,388.37000		1.38837	1,489.04000	1.48904	1,388.370	9.51	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	4,445.08000		4.44508	4,225.53000	4.22553	4,445.080	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,672.85000		2.67285	2,835.33000	2.83533	2,672.850	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,478.89000		4.47889	4,258.36000	4.25836	4,478.890	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,649.43000		2.64943	2,810.93000	2.81093	2,649.430	9.18	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 07/02/2013	Bond Future			8.01152		83.89264	8.06427	83.42257		15.50	0.00	0	11,354.00
R209	On 07/02/2013	Bond Future	8.63	Call	5,562.33000		5.56233	5,166.63000	5.16663	5,562.330	15.69	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	304.08000		0.30408	378.45000	0.37845	304.080	15.69	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	6,991.30000		6.99130	6,563.07000	6.56307	6,991.300	15.79	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	145.33000		0.14533	187.17000	0.18717	145.330	15.79	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	7,863.92000		7.86392	7,422.33000	7.42233	7,863.920	15.85	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	90.16000		0.09016	118.64000	0.11864	90.160	15.85	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	8,956.10000		8.95610	8,502.96000	8.50296	8,956.100	15.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/02/2013	Bond Future	9.10	Put	48.00000		0.04800	64.93000	0.06493	48.000	15.92	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	8,228.33000		8.22833	7,782.31000	7.78231	8,228.330	15.87	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	73.35000		0.07335	97.40000	0.09740	73.350	15.87	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	8,592.54000		8.59254	8,142.70000	8.14270	8,592.540	15.90	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	59.46000		0.05946	79.69000	0.07969	59.460	15.90	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	8,665.31000		8.66531	8,214.77000	8.21477	8,665.310	15.90	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	56.98000		0.05698	76.51000	0.07651	56.980	15.90	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.06921		81.76103	8.12333	81.28465		17.84	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	3,244.50000		3.24450	3,025.70000	3.02570	3,244.500	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,770.67000		3.77067	4,028.25000	4.02825	3,770.670	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	3,162.07000		3.16207	2,947.12000	2.94712	3,162.070	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,867.15000		3.86715	4,128.58000	4.12858	3,867.150	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	3,203.24000		3.20324	2,986.36000	2.98636	3,203.240	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,818.79000		3.81879	4,078.29000	4.07829	3,818.790	17.73	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.20209		80.86462	8.25928	80.37502		20.91	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	9,069.56000		9.06956	8,757.66000	8.75766	9,069.560	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,092.45000		4.09245	4,270.15000	4.27015	4,092.450	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	12,459.00000		12.45900	12,090.02000	12.09002	12,459.000	21.76	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,394.53000		2.39453	2,515.15000	2.51515	2,394.530	21.76	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,974.06000		8.97406	8,664.01000	8.66401	8,974.060	21.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,152.99000		4.15299	4,332.54000	4.33254	4,152.990	21.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	9,021.77000		9.02177	8,710.80000	8.71080	9,021.770	21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,122.62000		4.12262	4,301.25000	4.30125	4,122.620	21.38	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			165.63068		165.63068	165.54389	165.54389				0.00	0	1,212.00
R210	On 07/02/2013	Bond Future	156.99	Call	8,640.68000		8.64068	8,553.89000	8.55389	8,640.680			0.00	0	0.00
R210	On 07/02/2013	Bond Future	156.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Call	8,630.68000		8.63068	8,543.89000	8.54389	8,630.680			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	8,620.68000		8.62068	8,533.89000	8.53389	8,620.680			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			165.85347		165.85347	165.76512	165.76512				0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	4,713.47000		4.71347	4,625.12000	4.62512	4,713.470			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	4,703.47000		4.70347	4,615.12000	4.61512	4,703.470			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	4,693.47000		4.69347	4,605.12000	4.60512	4,693.470			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			126.08169		126.08169	126.03061	126.03061				0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	3,091.69000		3.09169	3,040.61000	3.04061	3,091.690			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	3,081.69000		3.08169	3,030.61000	3.03061	3,081.690			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	3,071.69000		3.07169	3,020.61000	3.02061	3,071.690			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			127.66507		127.66507	127.61288	127.61288				0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	1,975.07000		1.97507	1,922.88000	1.92288	1,975.070			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
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	1,965.07000		1.96507	1,912.88000	1.91288	1,965.070		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	1,955.07000		1.95507	1,902.88000	1.90288	1,955.070		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000		0.00	0	0.00
R212	On 07/02/2013	Bond Future			132.85897		132.85897	133.12183	133.12183			585,775,198.73	4,409	5,064.00
R212	On 07/02/2013	Bond Future	128.99	Call	3,868.97000		3.86897	4,131.83000	4.13183	3,868.970		0.00	0	0.00
R212	On 07/02/2013	Bond Future	128.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Call	3,858.97000		3.85897	4,121.83000	4.12183	3,858.970		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Call	3,848.97000		3.84897	4,111.83000	4.11183	3,848.970		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 02/05/2013	Bond Future			134.52748		134.52748	134.79312	134.79312			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,437.48000		3.43748	3,703.12000	3.70312	3,437.480		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	3,427.48000		3.42748	3,693.12000	3.69312	3,427.480		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	3,417.48000		3.41748	3,683.12000	3.68312	3,417.480		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000		0.00	0	0.00
R213	On 07/02/2013	Bond Future			7.71196		96.31005	7.76480	95.82703		15.03	0.00	0	10,414.00
R213	On 07/02/2013	Bond Future	8.90	Call	10,089.76000		10.08976	9,623.78000	9.62378	10,089.760		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	51.79000		0.05179	68.83000	0.06883	51.790		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	10,466.89000		10.46689	9,998.14000	9.99814	10,466.890		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	41.86000		0.04186	56.13000	0.05613	41.860		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	10,843.09000		10.84309	10,371.97000	10.37197	10,843.090		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/02/2013	Bond Future	9.00	Put	33.67000		0.03367	45.57000	0.04557	33.670	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	11,218.13000		11.21813	10,744.98000	10.74498	11,218.130	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	26.96000		0.02696	36.83000	0.03683	26.960	15.50	0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.76793		93.93529	7.82220	93.44578		16.35	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	4,097.18000		4.09718	3,844.18000	3.84418	4,097.180	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	3,268.90000		3.26890	3,505.41000	3.50541	3,268.900	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	4,003.65000		4.00365	3,754.47000	3.75447	4,003.650	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3,354.39000		3.35439	3,594.72000	3.59472	3,354.390	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	4,050.27000		4.05027	3,799.18000	3.79918	4,050.270	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	3,311.44000		3.31144	3,549.86000	3.54986	3,311.440	16.29	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.90047		92.98103	7.95801	92.47794		17.53	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	9,472.47000		9.47247	9,140.61000	9.14061	9,472.470	17.96	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,536.50000		3.53650	3,707.73000	3.70773	3,536.500	17.96	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	9,369.39000		9.36939	9,039.49000	9.03949	9,369.390	17.94	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,593.02000		3.59302	3,766.21000	3.76621	3,593.020	17.94	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	9,420.89000		9.42089	9,090.01000	9.09001	9,420.890	17.95	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,564.66000		3.56466	3,736.87000	3.73687	3,564.660	17.95	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 07/02/2013	Bond Future			8.05132		85.79559	8.10406	85.29705		16.80	0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	5,353.56000		5.35356	4,958.51000	4.95851	5,353.560	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	484.82000		0.48482	588.31000	0.58831	484.820	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	5,424.38000		5.42438	5,026.96000	5.02696	5,424.380	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	469.76000		0.46976	570.88000	0.57088	469.760	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	5,495.44000		5.49544	5,095.67000	5.09567	5,495.440	17.00	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	455.11000		0.45511	553.88000	0.55388	455.110	17.00	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			1.37370		1.37370	1.37540	1.37540		13.24		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	912.30860		0.09123	928.56830	0.09286	912.309	13.15		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	75.30860		0.00753	74.56830	0.00746	75.309	13.15		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	830.42470		0.08304	847.00340	0.08470	830.425	13.11		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	93.42470		0.00934	93.00340	0.00930	93.425	13.11		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	753.18630		0.07532	768.72430	0.07687	753.186	13.14		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	116.18630		0.01162	114.72430	0.01147	116.186	13.14		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.38270		1.38270	1.38510	1.38510		14.49		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	514.68050		0.05147	528.51850	0.05285	514.681	14.34		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	587.68050		0.05877	577.51850	0.05775	587.681	14.34		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	476.19110		0.04762	489.45590	0.04895	476.191	14.49		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	649.19110		0.06492	638.45590	0.06385	649.191	14.49		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	441.62090		0.04416	454.29940	0.04543	441.621	14.68		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	714.62090		0.07146	703.29940	0.07033	714.621	14.68		0.00	0	0.00
Total for Derivatives :											1,363,968,530.47	19,603	1 369 194.00		
<u>i-Bonds</u>															
AA02	On 28/03/2016	Spot Bond			99.94188		12.53896	99.94188	0.00000				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		21.59680	108.85858	6.23500				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011		8.66822	100.00011	0.00000				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			111.70673		10.86309	111.70673	7.37500				0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.63261		0.08772	100.63261	0.00000				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.64155		0.04370	100.64155	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
AB012	On 21/11/2022	Spot Bond	8.00000	45.25832	8.00000	45.20062			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	101.73855	14.41811	101.73855	8.08000			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	105.29362	23.29235	105.29362	6.48500			0.00	0	23,391,000.00
AB07	On 07/03/2014	Spot Bond	105.62267	44.12462	105.62267	6.16000			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	10.42060	100.96284	0.00000			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	12.42152	111.66393	7.48500			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	54.91435	100.00003	0.00000			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	66.30997	215.58145	-0.00010			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	26.74006	134.94825	0.65000		688,236,075,000.00		5,100,000	850,000.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.23896	269.82094	1.51000			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	20.78279	100.53123	0.00000			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	37.74410	100.25380	0.00000		2,807,106,400,000.00		28,000,000	7,000,000.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	11.79085	100.10451	0.00000			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	7.61240	100.10764	0.00000			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.18662	100.11256	0.00000			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	7.24510	100.11573	0.00000			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	25.46699	113.03853	6.64500			0.00	0	3,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10B	On 15/03/2015	Spot Bond	102.88112	20.37592	102.88112	0.00000			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	31.30779	106.71879	6.76000			0.00	0	500,000.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	33.04164	101.43096	0.00000			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	20.69556	100.69530	0.00000			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	12.77254	101.53927	0.00000			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	15.71977	101.47729	0.00000			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	3.86070	101.61005	0.00000			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	91.91935	104.93328	6.16000			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	62.07979	108.48706	5.86000			0.00	0	1,404,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	55.77240	101.57306	0.00000			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	89.04497	100.00000	88.41195			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.57314	90.29714	100.57314	0.00000			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	66.34454	215.26681	0.54990			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	36.56155	133.33110	1.20000		53,332,440,000.00		400,000	100,000.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	19.58803	122.14204	2.71000			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.21921	113.35700	2.43000			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	22.27277	123.70523	9.78500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2B	On 13/07/2016	Spot Bond	102.18114	16.92661	102.18114	0.00000			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.56726	99.83242	0.00000			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	9.97359	99.82309	0.00000			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	9.46513	99.81405	0.00000			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	4.67455	106.48741	3.73000			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	19.87253	100.00000	19.60576			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	3.29259	165.75435	1.25000			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	11.21785	157.68318	-0.39000			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	2.65895	170.05600	1.28000			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	113.88618	143.83197	0.00000			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.11383	172.68858	1.63000			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	66.31437	215.54135	0.06990			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	66.30934	215.58717	-0.01010			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	82.00572	100.00000	81.47321			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.40508	71.58015	6.78125			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.40508	71.58015	6.78125			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	85.78811	100.36979	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
ABN37	On 07/07/2016	Spot Bond	84.61000	11.51269	84.61000	0.00000			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	17.74818	92.57000	0.00000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.29481	100.05362	0.00000			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	15.79544	95.34000	0.00000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	29.49119	100.00000	29.32366			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	14.75446	94.00000	0.00000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	13.81313	94.99000	0.00000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	29.10869	89.20000	0.00000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	27.74292	90.02000	0.00000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	10.82135	101.37010	0.00000			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	10.63379	101.21709	0.00000			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	26.53082	89.83000	0.00000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	19.79150	136.93312	6.30000			0.00	0	1,100,000.00
ABN51	On 09/09/2015	Spot Bond	102.86000	20.99919	102.86000	0.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	22.70682	96.69000	0.00000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	21.82248	96.61000	0.00000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	21.47213	96.38000	0.00000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	8.49688	99.94804	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
ABN56	On 15/09/2015	Spot Bond	121.81240	21.24350	121.81240	6.17500				0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	72.71897	104.20000	0.00000				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	11.49899	101.30453	0.00000				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	19.45701	93.54000	0.00000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	18.47668	92.85000	0.00000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	3.34276	103.39542	1.94000				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.27663	149.61017	2.12000				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	1.89666	196.08295	2.23000				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	15.34240	95.40000	0.00000				0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	68.42702	107.27000	0.00000				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	15.21389	94.09000	0.00000				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	11.89768	114.69202	7.08500				0.00	0	10,241,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	21.53008	105.76936	6.18500				0.00	0	4,829,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	8.65830	102.79126	7.79000				0.00	0	3,832,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	11.05306	101.48825	8.93000				0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	110.44192	16.23082	110.44192	6.60500				0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	125.04605	32.09243	125.04605	0.80000				0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	119.63786	4.00000	119.49706				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI2	On 07/12/2023	Spot Bond	274.59193	2.20250	274.59193	1.31000				0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	123.88924	5.39849	123.88924	0.42000				0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	128.40915	3.55944	128.40915	1.28000				0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	62.44046	99.53952	0.00000				0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	82.77173	100.06620	0.00000				0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	82.68006	100.07265	0.00000				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	20.00423	100.00000	19.85920				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	58.81805	100.53957	0.00000				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	95.43621	101.66199	0.00000				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	58.81805	100.53957	0.00000				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	90.98111	101.42690	0.00000				0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	75.74797	102.82057	8.82500				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	23.61398	111.03772	10.33500				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	18.25125	100.83941	0.00000				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	18.49375	100.86237	0.00000				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	21.92912	101.18756	0.00000				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	55.34466	100.06785	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
ACL041	On 20/09/2013	Spot Bond	100.06721	55.31508	100.06721	0.00000			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	18.00868	100.81643	0.00000			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	7.97416	54.43317	11.00000			0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	93.26186	100.00000	92.56413			0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	93.26186	100.00000	92.56413			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	40.61040	100.61624	0.00000			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	45.05661	99.86961	0.00000			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	17.93125	100.00000	0.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	15.05686	100.00000	0.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	15.05686	100.00000	0.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	55.70948	100.07583	0.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	15.87784	100.07969	0.00000			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	16.64710	100.08857	0.00000			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	15.53487	100.07573	0.00000			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	15.76660	100.07841	0.00000			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	15.86856	100.07959	0.00000			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	12.54945	103.08180	0.00000			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	12.54945	103.08180	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
ACL084	On 30/07/2017	Spot Bond	103.10163	12.61380	103.10163	103.10163	0.00000			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	15.34947	100.07361	100.07361	0.00000			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	12.61380	103.10163	103.10163	0.00000			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	12.48509	103.06198	103.06198	0.00000			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	26.44934	79.64238	79.64238	0.00000			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	26.93170	100.07204	100.07204	0.00000			0.00	0	0.00
ACL090	On 20/12/2012	Spot Bond	100.37805	81.23362	100.37805	100.37805	81.23360			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	55.48763	100.07100	100.07100	0.00000			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	15.01612	99.94507	99.94507	0.00000			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	55.48763	100.07100	100.07100	0.00000			0.00	0	0.00
ACL094	On 20/12/2012	Spot Bond	100.37805	81.23362	100.37805	100.37805	81.23360			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	8.10339	100.07684	100.07684	0.00000			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	7.94798	100.07933	100.07933	0.00000			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	7.90593	100.08039	100.08039	0.00000			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	7.70274	100.07826	100.07826	0.00000			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	55.24112	100.06560	100.06560	0.00000			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	8.60267	100.07361	100.07361	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
ACL101	On 18/01/2013	Spot Bond	101.19124	95.77711	101.19124	101.19124	0.00000			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	65.06002	101.31884	101.31884	0.00000			0.00	0	0.00
ACL103	On 18/01/2013	Spot Bond	101.19124	95.77711	101.19124	101.19124	0.00000			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	9.36995	110.28658	110.28658	8.08000			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	37.78180	100.06728	100.06728	0.00000			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	48.15967	105.71996	105.71996	6.98500			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	42.47172	100.99526	100.99526	0.00000			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	8.46803	101.18059	101.18059	0.00000			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	8.41694	102.01291	102.01291	0.00000			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	8.96562	100.00000	100.00000	0.00000			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	42.94895	101.04786	101.04786	0.00000			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	3.82705	100.00000	100.00000	3.80156			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.91365	100.00000	100.00000	4.88074			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	13.04629	72.59933	72.59933	0.00000			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	2.91046	127.83552	127.83552	0.00000			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.02221	127.87043	127.87043	0.00000			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	7.48574	100.07569	100.07569	0.00000			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	28.51314	100.62321	100.62321	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
ACL131	On 18/08/2014	Spot Bond	100.62321	28.51314	100.62321	0.00000				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	42.94895	101.04786	0.00000				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	28.14977	100.51806	0.00000				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	27.00372	100.07299	0.00000				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	26.95571	100.07235	0.00000				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	7.26101	101.33418	0.00000				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	10.96172	100.41093	0.00000				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	7.25094	101.33457	0.00000				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	12.24061	103.90444	0.00000				0.00	0	0.00
ACL140	On 20/12/2012	Spot Bond	100.42347	81.38611	100.42347	81.38609				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	12.30375	103.93140	0.00000				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	26.95497	100.22094	0.00000				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	11.01317	100.59173	0.00000				0.00	0	200,000.00
ACL144	On 20/12/2016	Spot Bond	99.93469	10.48746	99.93469	0.00000				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	7.51620	100.07603	0.00000				0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	62.05179	100.93686	0.00000				0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	38.13618	100.27790	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
ACL150	On 20/03/2014	Spot Bond	100.06196	38.01731	100.06196	0.00000			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	9.33330	100.07446	0.00000			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	41.23752	100.76536	0.00000			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	19.24540	100.06587	0.00000			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	19.09678	100.06402	0.00000			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	19.38528	100.06760	0.00000			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	9.31349	100.07424	0.00000			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	8.96697	100.07047	0.00000			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	19.27164	100.06619	0.00000			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	19.36780	100.06739	0.00000			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	11.71492	102.65284	10.23000			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	15.44551	100.06844	0.00000			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	19.31535	100.06674	0.00000			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	39.54978	100.09530	0.00000			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	19.52957	100.18292	0.00000			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	37.55625	100.06691	0.00000			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	9.42325	108.26890	8.15500			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	9.38713	100.07386	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
ACL169	On 20/06/2017	Spot Bond	103.66222	3.94359	103.66222	1.75000			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	19.38577	100.06728	0.00000			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	19.40336	100.06735	0.00000			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	9.31721	100.07626	0.00000			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	7.80232	100.07891	0.00000			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.29633	100.07361	0.00000			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	54.36386	100.07223	0.00000			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	28.05255	100.07839	0.00000			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	19.85422	100.07574	0.00000			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	9.97990	100.08155	0.00000			0.00	0	570,000.00
ACL182	On 20/06/2017	Spot Bond	100.07626	9.48185	100.07626	0.00000			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	7.93504	100.07944	0.00000			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	9.99740	100.07796	0.00000			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	8.60421	100.07839	0.00000			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	11.69755	100.07515	0.00000			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	8.83550	100.07965	0.00000			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	8.98864	100.08103	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
ACL189	On 20/09/2013	Spot Bond	100.06425	49.24568	100.06425	0.00000			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	49.29133	100.06489	0.00000			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	15.14039	100.06989	0.00000			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	15.28116	100.07148	0.00000			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	7.81942	100.08134	0.00000			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	7.81942	100.08134	0.00000			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	10.83842	100.08737	0.00000			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	9.00585	100.07679	0.00000			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	10.75820	100.08652	0.00000			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	10.78828	100.08684	0.00000			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	10.83842	100.08737	0.00000			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	6.22465	85.50175	0.00000			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	7.99453	100.08315	0.00000			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	7.99453	100.08315	0.00000			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	81.05165	103.67806	3.61000			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.86751	100.00000	3.83947			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	28.24256	100.56844	0.00000			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	28.86521	100.63477	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
AHF1C1	On 21/11/2014	Spot Bond	100.67892	29.28009	100.67892	0.00000				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	21.57140	101.20949	0.00000				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	22.31731	101.34649	0.00000				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	23.30989	101.52904	0.00000				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	10.56103	108.27946	7.37500				0.00	0	4,425,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	10.94273	124.59492	8.34000				0.00	0	8,420,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	34.85452	100.00000	34.60182				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	17.25070	115.64616	6.48500				0.00	0	9,208,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	33.35696	100.00000	33.11513				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.30681	100.00000	13.21817				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	3.74393	154.79211	2.37000				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	36.51190	129.92747	0.70000				0.00	0	0.00
ANG01	On 14/01/2013	Spot Bond	101.07300	95.25223	101.07300	0.00000				0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	62.43740	101.15622	0.00000				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	12.25181	99.92565	0.00000				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	11.34194	112.23984	7.62500				0.00	0	500,000.00
BAW12	On 17/04/2015	Spot Bond	101.18527	23.18372	101.18527	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
BAW13	On 17/04/2017	Spot Bond	101.23711	10.85979	101.23711	0.00000			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	47.37009	100.00000	46.92779			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	19.91100	114.82122	6.77500			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	99.81750	11.11895	99.81750	0.00000			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	56.14181	100.11329	0.00000			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	60.75138	103.73691	6.22000			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	32.63418	99.83571	0.00000			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	30.76807	105.24488	6.74000			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	12.32462	111.52726	7.58500			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	42.12136	100.88946	0.00000			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	17.30680	104.32215	9.80210			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	66.93397	99.81811	0.00000			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	20.20837	102.00706	9.91547			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	20.19777	101.95171	9.92960			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	13.69504	99.81798	0.00000			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	16.80562	101.94160	9.94749			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	11.99240	104.59763	10.53251			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	16.14278	99.81335	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
BAYA10	On 31/12/2015	Spot Bond	99.81335	16.14278	99.81335	0.00000				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	16.14276	99.81340	0.00000				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	16.62315	101.35805	10.05210				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	17.38113	102.22265	10.01152				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	20.20837	102.00706	9.91547				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	14.70047	102.70168	9.87192				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	11.49795	102.35327	9.02462				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	13.40941	99.82359	0.00000				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	11.98696	99.81671	0.00000				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	11.98696	99.81671	0.00000				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	32.58050	99.82722	0.00000				0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	98.92614	99.86832	0.00000				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	19.56068	97.82330	0.00000				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	10.23531	103.70924	9.89251				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	11.32611	99.79214	11.09000				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	9.72758	100.04409	0.00000				0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	2.04770	99.77076	10.22500				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA27	On 30/09/2017	Spot Bond	92.33087	3.22962	92.33087	0.00000			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	65.51860	99.87024	0.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	8.63798	99.83486	0.00000			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	8.13798	99.06007	12.22500			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.70578	99.81958	0.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	20.01902	104.16088	12.80210			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	16.71744	103.97505	13.95813			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	15.28022	106.00425	12.82383			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	11.10428	99.75847	0.00000			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.31497	99.75846	0.00000			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.20283	100.00000	6.16769			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.50955	100.00000	18.37535			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.84577	100.00000	16.72364			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.39862	100.00000	10.32323			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.39862	100.00000	10.32323			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.57243	100.00000	12.48128			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.89379	100.00000	10.81481			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	85.52329	100.20198	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
BCP1	On 30/09/2014	Spot Bond	102.32067	35.08641	102.32067	0.00000			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	21.70983	102.37811	0.00000			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	92.87532	100.00000	92.17172			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	83.90805	100.00000	83.33333			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	1.76066	169.54509	1.22000			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	8.93328	150.32167	7.26000			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	10.32498	150.48996	7.26000			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	9.04248	105.72100	7.64500			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	42.70904	101.02420	0.00000			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	66.96492	101.68745	0.00000			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	40.94736	100.66680	0.00000			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	40.52556	100.64029	0.00000			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	67.06254	104.00756	0.00000			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	61.95220	100.90417	0.00000			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	100.64835	101.68177	0.00000			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	7.46987	100.33377	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
BD311F	On 20/09/2014	Spot Bond	100.06919	26.71964	100.06919	0.00000			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	36.87980	100.00000	36.53545			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	71.24200	100.00000	70.77258			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	11.29809	101.11913	0.00000			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	11.35293	101.12772	0.00000			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	11.51740	101.15348	0.00000			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.06520	101.23934	0.00000			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	12.61234	101.32517	0.00000			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	14.14076	101.56516	0.00000			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	4.13929	100.00000	4.10928			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	10.80613	100.93890	0.00000			0.00	0	657,317.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	11.18325	100.99127	0.00000			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	11.34479	101.01372	0.00000			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	11.39863	101.02120	0.00000			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	12.04417	101.11093	0.00000			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	12.90355	101.23048	0.00000			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.04991	100.00000	4.02055			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.04991	100.00000	4.02055			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A1	On 15/03/2017	Spot Bond	100.10441	8.62468	100.10441	0.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	9.17676	100.11338	0.00000			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	9.32732	100.11583	0.00000			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	12.86191	107.76177	7.30500			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	9.77894	100.12316	0.00000			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	10.58169	100.13609	0.00000			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.31980	100.00000	2.30261			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.31980	100.00000	2.30261			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	35.04450	110.26280	5.98500			0.00	0	3,430,000.00
BID04	On 23/11/2017	Spot Bond	100.53667	14.25002	100.53667	0.00000			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	99.53343	92.67142	99.53343	0.00000			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	66.76235	96.69296	0.00000			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	99.39485	90.17735	99.39485	0.00000			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	99.18162	86.99800	99.18162	0.00000			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	14.87237	100.49749	0.00000			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.90212	100.00000	6.85207			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.25044	100.60117	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
BLG1B	On 21/11/2015	Spot Bond	100.49926	14.89183	100.49926	0.00000			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	15.21284	100.52855	0.00000			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	15.79617	100.58172	0.00000			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	18.22232	100.80214	0.00000			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	14.12237	101.17004	0.00000			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	83.52657	100.10916	0.00000			0.00	0	43,000,000.00
BSR05	On 01/07/2013	Spot Bond	100.17136	67.42837	100.17136	0.00000			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	54.65687	100.07370	0.00000			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	73.19888	100.27042	0.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.85284	100.00000	8.78864			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	30.13069	112.83919	6.61000			0.00	0	3,818,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	15.73706	121.22515	8.18500			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	101.55684	13.80550	101.55684	0.00000			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	42.28324	100.95576	0.00000			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	15.80973	108.79348	7.96500			0.00	0	8,620,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	14.19221	109.29382	9.93500			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	11.20252	101.38676	0.00000			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	15.29476	110.62195	10.18500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL15	On 18/05/2015	Spot Bond	100.52977	21.70555	100.52977	0.00000				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	11.95936	105.82127	8.09500				0.00	0	5,150,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	11.41555	100.81182	0.00000				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	12.61111	105.70562	10.62500				0.00	0	600,000.00
CBL19	On 02/11/2015	Spot Bond	100.97754	13.18904	100.97754	0.00000				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	15.54970	100.26196	0.00000				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	10.30992	123.26011	9.09000				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	10.08604	119.72199	8.89000				0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	11.87766	123.54995	8.44000				0.00	0	37,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	14.15248	100.40002	0.00000				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	17.94715	107.22537	10.43500				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	38.19189	100.86678	0.00000				0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	89.72218	101.10082	0.00000				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	35.92370	102.24997	0.00000				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	25.46390	102.59156	0.00000				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	21.91496	100.41408	0.00000				0.00	0	0.00
CLN100	On 20/12/2012	Spot Bond	100.33426	81.08683	100.33426	81.08681				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN103	On 20/03/2013	Spot Bond	100.11325	83.64016	100.11325	0.00000			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	41.60202	100.18762	0.00000			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	82.67997	100.07319	0.00000			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	82.00572	100.00000	81.47321			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	82.00572	100.00000	81.47321			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	82.00572	100.00000	81.47321			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	82.00572	100.00000	81.47321			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	82.67997	100.07319	0.00000			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	82.67997	100.07319	0.00000			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	58.79288	100.53672	0.00000			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	82.69004	100.07373	0.00000			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	82.58932	100.06833	0.00000			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	82.50872	100.06400	0.00000			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	87.84742	100.60353	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	21.58143	101.15466	0.00000			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	67.53717	99.83222	0.00000			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	21.44618	101.14186	0.00000			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	55.33956	100.06829	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
CLN133	On 20/09/2013	Spot Bond	100.06451	55.16700	100.06451	0.00000			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	22.16083	101.20948	0.00000			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	59.11691	100.61649	0.00000			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	59.11546	100.58787	0.00000			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	59.24386	100.59448	0.00000			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	82.71019	100.07482	0.00000			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	82.63968	100.07103	0.00000			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	55.51211	100.07206	0.00000			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	63.23672	106.64650	9.89500			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	80.85806	103.71183	9.43000			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	61.08903	104.51633	7.47500			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	60.69735	100.85780	0.00000			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	39.51554	100.09542	0.00000			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	56.10021	100.79729	0.00000			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	56.10021	100.79729	0.00000			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	95.71028	101.28023	0.00000			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	22.00419	100.83563	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
CLN162	On 20/09/2015	Spot Bond	100.00000	16.09279	100.00000	15.97353			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	15.91607	100.00000	15.79813			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	47.14126	100.00000	46.79948			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	47.14126	100.00000	46.79948			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	47.14126	100.00000	46.79948			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	47.14126	100.00000	46.79948			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	47.14126	100.00000	46.79948			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	47.14126	100.00000	46.79948			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	15.48839	100.07575	0.00000			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	47.14126	100.00000	46.79948			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	98.92427	100.04314	0.00000			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	98.92224	100.23356	0.00000			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	98.92384	100.08420	0.00000			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	98.92412	100.05746	0.00000			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	46.07735	100.00000	45.74329			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	12.04651	100.06980	0.00000			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	66.66830	100.00000	66.66828			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	66.66830	100.00000	66.66828			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN183	On 15/06/2016	Spot Bond	100.15069	14.51444	100.15069	0.00000				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	15.11189	99.78582	10.11000				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	14.51444	100.15069	0.00000				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	11.90422	101.41261	0.00000				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	43.24837	100.22617	0.00000				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	44.27336	100.17009	0.00000				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.53043	108.36668	2.76000				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	13.59660	99.52839	0.00000				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	3.69190	108.34841	3.14000				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	14.91924	102.60151	8.25000				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	44.48277	100.25498	0.00000				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	14.51444	100.15069	0.00000				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	14.51444	100.15069	0.00000				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.19806	107.96614	3.10000				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	7.69105	107.75628	2.40000				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	13.97882	100.11142	0.00000				0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	82.21685	100.00002	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
CLN209	On 20/03/2013	Spot Bond	100.07054	82.84234	100.07054	0.00000			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	82.91769	100.08593	0.00000			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	57.02055	100.10498	0.00000			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	30.75637	101.25895	0.00000			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	30.83542	101.27689	0.00000			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	13.13792	105.79026	7.23500			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	31.04589	101.32709	0.00000			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	30.95795	101.30689	0.00000			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	11.82228	101.18509	0.00000			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	11.82033	101.19643	0.00000			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	13.14673	105.99233	7.28500			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	13.14673	105.99233	7.28500			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	41.45113	107.65143	0.00000			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	41.66007	110.88445	0.00000			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	11.90446	104.90153	7.33500			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	10.90498	100.07790	0.00000			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	11.74703	100.08711	0.00000			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	83.56173	100.16277	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
CLN229	On 14/06/2013	Spot Bond	100.16385	83.56981	100.16385	0.00000				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	22.63435	101.18605	0.00000				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	22.63435	101.18605	0.00000				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	45.08137	100.17539	0.00000				0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	100.85155	92.08011	100.85155	0.00000				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	95.86776	101.40617	0.00000				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	95.86776	101.40617	0.00000				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	15.07597	100.16285	0.00000				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	9.53194	100.71861	0.00000				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	89.18672	100.63163	0.00000				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	9.72426	100.07925	0.00000				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	20.58703	100.51081	0.00000				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	9.85285	100.54638	0.00000				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	12.57342	103.07581	9.35000				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	12.57342	103.07581	9.35000				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	20.53694	100.51075	0.00000				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	20.55515	100.51227	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
CLN246	On 24/02/2017	Spot Bond	99.62826	14.50029	99.62826	0.00000			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	14.22288	100.86363	0.00000			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	19.47589	100.17567	0.00000			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	13.93160	100.84631	0.00000			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	19.01963	99.94994	0.00000			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	19.01963	99.94994	0.00000			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	19.01963	99.94994	0.00000			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	19.01963	99.94994	0.00000			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	19.01963	99.94994	0.00000			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	19.17632	99.94850	0.00000			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	9.00176	99.94597	0.00000			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	9.00176	99.94597	0.00000			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	9.00176	99.94597	0.00000			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	9.00176	99.94597	0.00000			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	9.00176	99.94597	0.00000			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	9.05083	99.94556	0.00000			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	11.28883	110.57517	7.95500			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	39.35241	100.09271	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
CLN264	On 18/08/2014	Spot Bond	100.59304	28.34995	100.59304	0.00000			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	99.90632	99.85267	0.00000			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	37.87115	100.09928	0.00000			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	37.87115	100.09928	0.00000			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	10.82604	101.01926	0.00000			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	10.85560	100.09028	0.00000			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	13.44664	100.79299	0.00000			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	12.34358	100.10632	0.00000			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.16828	100.07520	0.00000			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.11866	100.07467	0.00000			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.16872	100.07203	0.00000			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	9.80407	100.58176	0.00000			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	11.30976	100.62464	0.00000			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	11.27429	100.62450	0.00000			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.14887	100.07182	0.00000			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	22.10436	100.10367	0.00000			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.74460	100.32695	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
CLN281		On 21/06/2015	Spot Bond	100.05044	19.31225	100.05044	0.00000		0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	99.94992	18.87575	99.94992	0.00000		0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	100.07255	16.13933	100.07255	0.00000		0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	100.08473	10.22883	100.08473	0.00000		0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	100.08473	10.22883	100.08473	0.00000		0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	100.08473	10.22883	100.08473	0.00000		0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	100.08473	10.22883	100.08473	0.00000		0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	100.79550	10.40044	100.79550	0.00000		0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	100.46527	9.63966	100.46527	0.00000		0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	99.93367	2.61817	99.93367	0.00000		0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	99.93367	2.61817	99.93367	0.00000		0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	99.93449	2.61811	99.93449	0.00000		0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	99.84728	2.56552	99.84728	0.00000		0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	99.93449	2.61811	99.93449	0.00000		0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	99.84633	2.57701	99.84633	0.00000		0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	100.08705	1.78457	100.08705	0.00000		0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	99.84728	2.55734	99.84728	0.00000		0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	99.84728	2.57063	99.84728	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
CLN299	On 30/06/2017	Spot Bond	99.84633	2.56764	99.84633	0.00000			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.80521	100.00000	0.00000			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.90662	100.00000	0.00000			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.78464	100.08579	0.00000			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.78971	100.00000	0.00000			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.78971	100.00000	0.00000			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.78971	100.00000	0.00000			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	23.03868	100.00000	22.88688			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	23.03868	100.00000	22.88688			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.67880	35.42491	7.01000			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	72.28776	156.72722	-0.01030			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	85.07208	100.26956	0.00000			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	85.06191	100.26726	0.00000			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	131.45297	100.00000	130.44154			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	111.62703	156.52494	-0.08100			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	85.05174	100.26496	0.00000			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	78.15796	154.89181	5.46220			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN52	On 30/04/2013	Spot Bond	100.90305	92.84108	100.90305	0.00000			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	92.84108	100.90305	0.00000			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	5.69795	164.96027	0.00000			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	77.99692	98.96405	13.74830			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	78.00639	98.95402	13.80210			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	85.06191	100.26726	0.00000			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	85.06191	100.26726	0.00000			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	13.68777	100.00000	0.00000			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00045	100.00000	0.00045			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00045	100.00000	0.00045			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	79.52639	102.57148	6.77500			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	7.68268	127.81539	7.64500			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00008	150.32167	7.26000			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00009	150.48996	7.26000			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	19.04762	80.28000	0.00000			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	19.09784	80.11138	0.00000			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	12.57692	101.51920	0.00000			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	12.57692	101.51920	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
CLNF05	On 20/09/2016	Spot Bond	100.07895	11.05195	100.07895	0.00000			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	10.50358	100.07296	0.00000			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	9.41690	100.07419	0.00000			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	65.35757	101.51807	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	9.51569	100.07839	0.00000			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	11.35939	101.17107	0.00000			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	16.94188	112.14249	7.83500			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	78.36989	102.77374	5.99500			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	9.96683	104.83082	7.99500		2,725,601,320,000.00	26,000,000	27,022,000.00	
COJ05	On 05/06/2023	Spot Bond	123.34967	10.49022	123.34967	8.83000			0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	17.12500	109.68398	7.28500		131,620,776,000.00	1,200,000	30,100,000.00	
COJ07	On 23/03/2021	Spot Bond	116.79754	11.79616	116.79754	8.38000			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	99.84448	100.00000	99.07644			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	104.98989	5.86800	104.93971			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	27.95818	100.46415	0.00000			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	9.55602	100.49279	0.00000			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	20.41240	100.39083	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
CPL007	On 01/08/2015	Spot Bond	100.94063	18.56587	100.94063	0.00000				0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	85.83444	100.39538	0.00000				0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	83.68174	100.24848	0.00000				0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	88.59223	100.00000	87.95181				0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	81.38669	100.00000	80.86048				0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	101.25137	91.84690	101.25137	0.00000			17,212,732,900,000.00	170,000,000	85,000,000.00	
DENG42	On 03/04/2013	Spot Bond	101.22658	83.05194	101.22658	0.00000				0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	52.20217	102.15380	0.00000				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	25.50806	102.26580	0.00000				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	71.48269	102.03232	0.00000				0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	64.19818	105.76710	6.23500				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	14.97822	127.91650	6.08500				0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	11.68332	116.63462	7.08000			21,810,673,940.00	187,000	66,061,387.00	
DV23	On 27/02/2023	Spot Bond	119.62218	11.41408	119.62218	7.65000			17,225,593,920.00	144,000	106,623,224.00	
E170	On 01/08/2020	Spot Bond	146.45461	14.36188	146.45461	6.54500				0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	18.89844	104.01633	0.00000				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	22.23711	100.57434	0.00000				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	9.33187	100.62205	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
EFC03	On 31/08/2016	Spot Bond	100.65378	3.91510	100.65378	0.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.64176	100.68546	0.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	10.51290	128.03785	-0.25000		163,888,448,000.00	1,280,000	35,640,000.00	
EL28	On 02/05/2028	Spot Bond	1.58000	117.79697	117.68140	1.58000			0.00	0	42,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	3.04742	104.49020	1.66000			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	13.26968	117.22671	8.23000			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	11.99792	117.96601	8.19000			0.00	0	1,390,000.00
EMM03	On 04/05/2024	Spot Bond	108.44717	10.52548	108.44717	9.04000			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	15.75877	100.61804	0.00000			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	54.31241	100.74391	0.00000			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	87.25970	100.55022	0.00000			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	92.87532	100.00000	92.17172			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	93.15454	100.00000	92.48276			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	31.84427	100.00000	31.41678			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	87.49631	100.00000	86.90378			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	27.51827	100.00000	26.65185			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	24.62692	124.62183	3.00000			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
EQS02	On 01/07/2015	Spot Bond	105.65441	28.88184	105.65441	10.19500			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	16.44415	106.40064	0.00000			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	11.93698	101.27791	0.00000			0.00	0	70,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	29.46056	100.72291	0.00000			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	28.91726	100.66122	0.00000			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.01109	100.64003	0.00000			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	29.58588	100.73714	0.00000			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.01104	100.71039	0.00000			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	59.53537	100.58516	0.00000			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	28.45730	100.60896	0.00000			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	15.93368	100.62801	0.00000			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	59.55062	100.58802	0.00000			0.00	0	1,000,000.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.01113	100.58833	0.00000			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.01111	100.61654	0.00000			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	18.82827	107.62781	5.64500			0.00	0	10,650,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	10.26398	115.04070	6.25000		537,125,028,300.00		4,669,000	504,309,100.00
ES23	On 25/01/2023	Spot Bond	123.79417	12.12720	123.79417	7.22000		27,977,482,420.00		226,000	261,633,000.00
ES26	On 02/04/2026	Spot Bond	101.89369	9.36050	101.89369	7.83500		35,662,791,500.00		350,000	44,577,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 15/09/2033	Spot Bond	8.58000	91.73588	91.23157	8.63000			131,831,700,000.00	15,365,000	604,648,000.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	17.17610	100.52379	0.00000			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	63.85998	101.23849	0.00000			0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	82.55773	100.14918	0.00000			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.69117	100.00000	11.60641			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.37695	100.00000	11.29446			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	60.16184	100.72700	0.00000			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	60.28878	100.75346	0.00000			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	60.69487	100.83807	0.00000			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	60.92324	100.88562	0.00000			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	31.83496	106.83968	6.28500			0.00	0	15,251,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	9.07716	102.29365	8.02500			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	11.43255	100.22508	0.00000			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	8.25820	100.22502	0.00000			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	10.51052	101.16350	0.00000			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.07381	101.09860	0.00000			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	11.56449	109.77327	9.82500			0.00	0	20,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC22	On 21/12/2018	Spot Bond	98.22086	8.93923	98.22086	0.00000			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	50.30408	100.00000	49.93011			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	66.29612	215.70757	-0.22010			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	70.21996	105.50847	0.00000			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	3.62323	127.58470	1.36000			0.00	0	100,000,000.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.20975	273.62971	1.35000			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.27209	149.98730	2.10000			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	1.86630	199.45863	2.12000			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	21.39254	121.07209	6.44500			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	26.56837	100.00000	26.39041			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	26.56837	100.00000	26.39041			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.49105	52.69690	8.21900			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.36001	33.20196	9.51100			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.62539	31.98407	9.74000			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	38.49461	100.55103	0.00000			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	93.32127	101.09338	0.00000			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	13.77653	100.83125	0.00000			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	42.20030	100.12935	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
FRC104	On 20/03/2014	Spot Bond	100.07866	39.04988	100.07866	0.00000			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	13.44420	100.80714	0.00000			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	13.44420	100.80714	0.00000			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	9.94856	100.52930	0.00000			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	13.24682	100.79281	0.00000			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	10.85568	100.08975	0.00000			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	87.12591	100.50743	0.00000			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	14.93102	100.15766	0.00000			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	9.56576	100.07580	0.00000			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	10.37945	100.08460	0.00000			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	39.82084	100.10209	0.00000			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.86709	98.00000	7.47000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.62029	100.00000	7.47000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	14.78571	100.15523	0.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	10.35915	100.08737	0.00000			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	12.24404	100.10732	0.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	13.08707	100.11620	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
FRC121		On 20/06/2017	Spot Bond	100.08283	9.93248	100.08283	0.00000		0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	102.36455	10.75702	102.36455	0.00000		0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	100.12857	14.26709	100.12857	0.00000		0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	100.08579	10.37831	100.08579	0.00000		0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	100.00000	7.87386	100.00000	6.00000		0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	100.10168	12.61367	100.10168	0.00000		0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	100.12161	14.83384	100.12161	0.00000		0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	100.09179	11.52078	100.09179	0.00000		0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	100.09811	12.21838	100.09811	0.00000		0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	100.11547	14.14810	100.11547	0.00000		0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	100.10701	13.20656	100.10701	0.00000		0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	100.12057	14.71762	100.12057	0.00000		0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	100.12805	15.55437	100.12805	0.00000		0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	100.11516	14.11323	100.11516	0.00000		0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	100.11151	13.70641	100.11151	0.00000		0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	100.09968	12.39278	100.09968	0.00000		0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	100.09779	12.18351	100.09779	0.00000		0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	100.12327	15.01979	100.12327	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
FRC139	On 20/09/2017	Spot Bond	100.12172	14.84547	100.12172	0.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	14.36894	100.11745	0.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	15.04304	100.12348	0.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	12.91594	100.10439	0.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.56728	100.09221	0.00000			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.89274	100.07700	0.00000			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	15.70545	100.12940	0.00000			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	29.31905	100.09221	0.00000			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	19.46067	100.10419	0.00000			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.72579	100.72629	0.00000			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	18.94895	100.09926	0.00000			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	10.82309	100.08547	0.00000			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.63408	98.00000	0.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	9.93692	100.08652	0.00000			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	9.13743	100.07817	0.00000			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	9.41069	100.08103	0.00000			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	12.09190	100.10890	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
FRC157	On 30/09/2013	Spot Bond	100.20368	62.48324	100.20368	0.00000			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	28.22330	100.21459	0.00000			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	62.48324	100.20368	0.00000			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	28.01070	100.19795	0.00000			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.78502	100.07944	0.00000			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	1.20644	100.38297	13.22500			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	38.85579	100.57737	0.00000			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	31.32260	101.33365	0.00000			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	20.65802	100.08266	0.00000			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	16.09101	100.08218	0.00000			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	63.73497	101.28616	0.00000			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	9.38719	98.45245	0.00000			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	85.65188	115.36525	0.00000			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	65.10852	101.29693	0.00000			0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	89.90148	100.00000	89.24205			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	37.88381	100.06887	0.00000			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	9.81879	101.11641	0.00000			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	7.38762	115.36587	2.62000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC67	On 20/09/2016	Spot Bond	100.08387	11.50236	100.08387	0.00000				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	11.59048	100.08483	0.00000				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	5.65796	115.54905	2.60000				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	26.86123	113.64754	0.76000				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	5.18830	115.36587	2.62000				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	6.28501	117.71276	1.74000				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	8.78275	118.00209	1.81000				0.00	0	0.00
FRC75	On 20/12/2012	Spot Bond	100.45580	81.49475	100.45580	81.49473				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	10.95032	101.27177	0.00000				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	17.79905	100.00000	17.66716				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	17.47786	100.20020	0.00000				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	15.91897	100.17418	0.00000				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	106.63398	4.73000	106.50222				0.00	0	0.00
FRC81	On 20/12/2012	Spot Bond	100.56499	81.86254	100.56499	81.86252				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	16.11266	100.17741	0.00000				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	10.36648	100.07144	0.00000				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	11.44361	100.08326	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
FRC85	On 20/12/2014	Spot Bond	100.11237	29.96393	100.11237	0.00000			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	12.89251	100.09907	0.00000			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	12.52053	100.09502	0.00000			0.00	0	0.00
FRC88	On 20/12/2012	Spot Bond	100.34678	81.12877	100.34678	81.12875			0.00	0	0.00
FRC89	On 20/12/2012	Spot Bond	100.34394	81.11924	100.34394	81.11922			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	82.41276	100.06298	0.00000			0.00	0	3,000,000.00
FRC91	On 20/03/2013	Spot Bond	100.06521	82.41405	100.06521	0.00000			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	82.42133	100.06023	0.00000			0.00	0	1,000,000.00
FRC93	On 20/03/2013	Spot Bond	100.06131	82.68083	100.06131	0.00000			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	9.88769	100.08049	0.00000			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	14.97954	100.16123	0.00000			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	9.87778	100.08038	0.00000			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	22.34428	97.80179	0.00000			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	15.47129	100.16949	0.00000			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	13.85959	100.83728	0.00000			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	61.65801	99.94942	0.00000			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	63.68758	101.49845	9.94000			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	61.87176	99.46188	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
FRE2B2	On 02/08/2013	Spot Bond	103.49133	63.18648	103.49133	6.75000				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	62.56818	97.69123	0.00000				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	61.69590	100.87998	0.00000				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	62.23716	101.02852	0.00000				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	62.90166	101.21079	0.00000				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	63.31864	101.32512	0.00000				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	15.75581	144.28965	0.15000				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	57.64960	100.90946	0.00000			7,063,662,200,000.00	70,000,000	30,600,000.00	
FRJ14	On 20/07/2014	Spot Bond	103.60434	30.30923	103.60434	0.00000				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	23.70555	101.69223	0.00000				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	13.35485	103.43851	0.00000				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	10.95548	102.25429	0.00000				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	7.93148	101.76484	0.00000				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	12.78779	100.00000	12.71514				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.30395	261.70847	1.86000				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.21157	273.38978	1.36000				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.34558	256.75899	2.08000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46	On 31/01/2022	Spot Bond	123.65104	3.29951	123.65104	1.75000			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	7.88577	101.04016	0.00000			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	3.61324	123.78317	1.35000			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	12.09236	101.29456	0.00000			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	12.10029	101.45459	0.00000			0.00	0	1,120,000.00
FRS61	On 02/08/2013	Spot Bond	101.10626	62.52054	101.10626	0.00000			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.75531	100.92257	0.00000			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	55.13669	100.00005	0.00000			0.00	0	1,102,000.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.98034	98.38735	2.33000			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	99.17276	101.21006	0.00000			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	82.33589	100.00000	81.79062			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	83.59165	100.42877	0.00000			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.76297	100.00000	1.00639			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.34946	104.97509	0.00000			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	81.44129	100.28475	0.00000			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	80.49803	100.19981	0.00000			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	6.65707	100.80772	0.00000			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.18100	101.07593	16.02514			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759	8.47746	100.44759	8.39624			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	37.17260	100.17395	0.00000			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.58491	100.76967	14.44480			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	32.42099	100.98200	0.00000			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	58.69218	100.85889	0.00000			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	3.74125	102.64440	0.00000			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	57.06696	100.85054	0.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	3.83086	108.09035	1.95000			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	2.81687	101.11747	0.00000			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	39.33655	100.16642	0.00000			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	32.30349	107.16699	5.66000		7,716,023,280,000.00	72,000,000	37,410,000.00	
FRX15	On 14/03/2015	Spot Bond	108.33117	23.89419	108.33117	5.87500		15,472,724,348,760.00	142,828,000	72,176,000.00	
FRX16	On 15/09/2016	Spot Bond	107.16932	13.34497	107.16932	6.47500			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	11.50293	109.08100	6.80500			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	11.45169	117.62764	6.93500			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	10.53857	108.91524	7.50000			0.00	0	2,548,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	9.46859	118.59653	8.32000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31	On 21/02/2031	Spot Bond	109.40010	11.76321	109.40010	8.81000			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	10.69523	86.57971	9.49500			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	14.43145	100.55204	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	22.36015	101.32185	0.00000			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	24.16448	101.40666	0.00000			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	12.84181	107.64302	7.88500			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	89.41218	100.00000	88.78837			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000		5,100,000.00		51	39.00
GPT11	On 29/01/2013	Spot Bond	100.00000	97.09642	100.00000	96.37001			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	90.29657	100.00000	89.66805			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.79486	91.41678	100.79486	0.00000			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	85.23287	100.37860	0.00000			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126	88.03228	99.24126	0.00000			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	81.66121	98.75737	0.00000			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	92.63959	100.00000	91.93955			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	99.54346	92.67073	99.54346	0.00000			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	94.31525	100.00000	93.58974			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD166	On 15/02/2013	Spot Bond	100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	99.74328	96.06237	99.74328	0.00000			0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	99.49715	94.82997	99.49715	0.00000			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	99.45694	91.29338	99.45694	0.00000			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	99.40089	90.39882	99.40089	0.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.96943	101.20169	0.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	10.06239	101.57032	0.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	3.22713	100.58455	0.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	3.22600	100.59878	0.00000			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	3.22382	100.62628	0.00000			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.61334	100.00000	2.57895			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	3.22112	100.66039	0.00000			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	3.21737	100.70773	0.00000			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	27.43543	100.25900	0.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	12.64388	101.08226	0.00000			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	101.25499	17.05840	101.25499	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
GRT04	On 15/09/2016	Spot Bond	100.11004	10.19154	100.11004	0.00000			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	21.63648	101.64234	0.00000			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	12.90085	100.23736	0.00000			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	10.44761	99.99999	0.00000		23,539,997,646,000.00	235,400,000	75,400,000.00	
HILB01	On 18/07/2015	Spot Bond	101.18024	19.62342	101.18024	0.00000			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.70430	100.20054	0.00000			0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.97196	94.50961	100.97196	0.00000			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/01/2013	Spot Bond	101.50868	95.29807	101.50868	0.00000			0.00	0	0.00
HMS1B3	On 19/01/2013	Spot Bond	101.50868	95.29807	101.50868	0.00000			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	67.69675	100.00000	67.31322			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	74.86680	100.00000	74.44148			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	63.96147	101.18125	0.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	17.11565	101.21718	0.00000			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	17.82095	107.10005	6.83658			0.00	0	0.00
HMS1C2	On 19/01/2013	Spot Bond	101.59173	95.34977	101.59173	0.00000			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	64.09277	101.22625	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
HMS1C4	On 19/07/2015	Spot Bond	101.28016	17.47515	101.28016	0.00000				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	16.05397	117.06290	7.19037				0.00	0	0.00
HMS1D2	On 19/01/2013	Spot Bond	101.69896	95.41655	101.69896	0.00000				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	64.32906	101.30724	0.00000				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	17.93693	101.36111	0.00000				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	16.91657	114.94363	7.64200				0.00	0	0.00
HMS1E2	On 19/01/2013	Spot Bond	102.07916	95.65346	102.07916	0.00000				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	64.64400	101.41519	0.00000				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	18.50073	101.46001	0.00000				0.00	0	0.00
HMS1F2	On 19/01/2013	Spot Bond	102.24978	95.96087	102.24978	0.00000				0.00	0	0.00
HMS1G2	On 19/01/2013	Spot Bond	102.77072	96.40086	102.77072	0.00000				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	11.92513	120.49879	6.90000			13,134,368,110.00		109,000	38,600,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.17011	278.97229	1.13000				0.00	0	96,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.16653	279.46415	1.11000				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	12.00855	109.78196	8.62000				0.00	0	29,416,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	11.98497	110.08516	8.60000				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.00000	114.43787	114.33122	1.00000				500,000,000.00	500,000	193,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On 31/01/2038	Spot Bond	1.70000	114.36946	114.25639	1.70000			40,800,000,000.00	24,000,000	307,765,000.00
I2050	On 31/12/2050	Spot Bond	1.90000	118.39510	118.27768	1.90000			26,714,000,000.00	14,060,000	424,725,000.00
IBC01	On 16/03/2015	Spot Bond	94.50000	22.88904	94.50000	0.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	24.96446	111.10415	6.33500			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	84.27252	100.38955	0.00000			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	19.72387	101.98179	0.00000			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090	16.63231	100.56090	0.00000			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	66.20383	99.93156	0.00000			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	56.47331	100.23834	0.00000			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	38.03757	100.38793	0.00000			803,103,440,000.00	8,000,000	2,000,000.00
IBL20	On 15/03/2014	Spot Bond	104.99431	43.45899	104.99431	6.51000			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	16.50474	110.23108	6.83500			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	12.09577	114.54738	7.23500			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	40.00963	103.99743	6.44000			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	43.06557	101.06758	0.00000			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	28.22108	100.58995	0.00000			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	27.05227	111.22906	0.00000			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	14.37913	108.02289	6.65500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL32	On 03/11/2014	Spot Bond	100.81617	29.10762	100.81617	0.00000				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	10.98548	100.86946	0.00000				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	4.92099	123.12082	0.58000				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	3.22467	127.68743	1.35000				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	24.56969	99.85267	0.00000				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	11.46762	99.84531	0.00000				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	10.84946	108.72274	7.20500				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	19.47311	100.33316	0.00000				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	9.17385	100.11008	0.00000			18,019,814,400,000.00	180,000,000	60,000,000.00	
IBL43	On 15/11/2015	Spot Bond	100.65809	12.00825	100.65809	0.00000				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	8.54789	102.66026	7.45500				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	12.31639	99.50921	7.94000				0.00	0	23,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	76.59136	100.00000	76.13274				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00521	100.00000	0.00515				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	20.18079	100.89947	5.00000				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	20.18079	100.89947	5.00000				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	10.09998	101.97863	5.00000				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
IDCP04	On 19/10/2017	Spot Bond	100.89947	11.81970	100.89947	5.00000			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	12.24983	100.90751	0.00000		8,879,860,880,000.00	88,000,000	52,500,000.00	
IDW002	On 30/06/2016	Spot Bond	100.84756	11.64379	100.84756	0.00000		0.00	0	0.00	
IDW003	On 30/06/2016	Spot Bond	99.83295	13.63158	99.83295	0.00000		0.00	0	0.00	
IFM01	On 31/03/2016	Spot Bond	114.58662	18.23526	114.58662	8.33500		0.00	0	0.00	
IHL01	On 29/12/2014	Spot Bond	99.86601	22.76142	99.86601	0.00000		0.00	0	0.00	
IHL02	On 29/12/2014	Spot Bond	99.86601	22.76142	99.86601	0.00000		0.00	0	0.00	
IHL03	On 17/05/2017	Spot Bond	100.72296	10.96329	100.72296	0.00000		6,043,377,600,000.00	60,000,000	30,000,000.00	
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.53391	100.00000	7.47808		0.00	0	0.00	
IN01E	On 23/07/2013	Spot Bond	101.81841	66.70198	101.81841	0.00000		0.00	0	0.00	
IN02E	On 06/08/2013	Spot Bond	101.39919	59.18742	101.39919	0.00000		0.00	0	0.00	
IN03E	On 13/08/2013	Spot Bond	101.19088	57.42783	101.19088	0.00000		0.00	0	0.00	
IN04	On 15/03/2015	Spot Bond	103.56174	25.28562	103.56174	8.33500		0.00	0	0.00	
IN04E	On 27/08/2013	Spot Bond	100.41740	54.21790	100.41740	0.00000		0.00	0	0.00	
IN05E	On 14/11/2013	Spot Bond	100.58388	56.67117	100.58388	0.00000		0.00	0	0.00	
IN07	On 16/05/2013	Spot Bond	101.41671	75.23422	101.41671	7.76000		0.00	0	0.00	
IN09	On 01/02/2016	Spot Bond	101.24311	15.30593	101.24311	0.00000		0.00	0	0.00	
IN177U	On 24/01/2013	Spot Bond	100.00000	92.87532	100.00000	92.17172		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN178U	On 24/01/2013	Spot Bond	100.00000	92.87532	100.00000	92.17172			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	91.25000	100.00000	90.57072			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	92.87532	100.00000	92.17172			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	91.25000	100.00000	90.57072			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	88.16425	100.00000	87.52998			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	86.69834	100.00000	86.08491			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	85.28037	100.00000	84.68677			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	59.06396	100.00000	58.67160			0.00	0	0.00
IND302	On 08/01/2013	Spot Bond	99.71860	96.82565	99.71860	5.15000			0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	99.62049	95.06994	99.62049	5.15000			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	99.50873	93.38089	99.50873	5.30000			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	99.40818	91.75357	99.40818	5.30000			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	99.30784	90.18511	99.30784	5.30000			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	99.19658	88.67350	99.19658	5.37500			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	87.21387	99.09525	5.37500			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	85.80434	98.99412	5.37500			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	84.44306	98.88812	5.40000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND311	On 12/03/2013	Spot Bond	98.78695	83.12643	98.78695	5.40000			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	81.85279	98.68599	5.40000			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	80.39648	100.00000	79.86871			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	79.17570	100.00000	78.66379			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	77.99145	100.00000	77.49469			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	76.84211	100.00000	76.35983			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.31100	100,000.00000	0.30324			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	75.56936	100.00000	75.10288			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	75.41322	100.00000	74.94867			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	75.25773	100.00000	74.79508			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	75.10288	100.00000	74.64213			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	74.94867	100.00000	74.48980			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	74.79508	100.00000	74.33809			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	74.64213	100.00000	74.18699			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	74.48980	100.00000	74.03651			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	74.33809	100.00000	73.88664			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	74.18699	100.00000	73.73737			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	74.03651	100.00000	73.58871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND329	On 05/05/2013	Spot Bond	100.00000	73.88664	100.00000	73.44064	0.00	0	0.00			
IND330	On 06/05/2013	Spot Bond	100.00000	73.73737	100.00000	73.29317	0.00	0	0.00			
IND331	On 07/05/2013	Spot Bond	100.00000	73.58871	100.00000	73.14629	0.00	0	0.00			
IND332	On 08/05/2013	Spot Bond	100.00000	73.44064	100.00000	73.00000	0.00	0	0.00			
IND333	On 09/05/2013	Spot Bond	100.00000	73.29317	100.00000	72.85429	0.00	0	0.00			
IND334	On 20/08/2013	Spot Bond	100.00000	63.87949	100.00000	63.51659	0.00	0	0.00			
IND335	On 27/08/2013	Spot Bond	100.00000	63.03594	100.00000	62.67784	0.00	0	0.00			
IND336	On 03/09/2013	Spot Bond	100.00000	62.20354	100.00000	61.85016	0.00	0	0.00			
IND337	On 10/09/2013	Spot Bond	100.00000	61.38212	100.00000	61.03342	0.00	0	0.00			
IND338	On 17/09/2013	Spot Bond	100.00000	60.57155	100.00000	60.22745	0.00	0	0.00			
IND339	On 25/09/2013	Spot Bond	100.00000	54.64515	100.00000	54.28215	0.00	0	0.00			
IND340	On 01/10/2013	Spot Bond	100.00000	53.92155	100.00000	53.56335	0.00	0	0.00			
IND341	On 08/10/2013	Spot Bond	100.00000	53.08944	100.00000	52.73677	0.00	0	0.00			
IND342	On 15/10/2013	Spot Bond	100.00000	52.27018	100.00000	51.92295	0.00	0	0.00			
IND343	On 22/10/2013	Spot Bond	100.00000	51.46356	100.00000	51.12168	0.00	0	0.00			
IND344	On 29/10/2013	Spot Bond	100.00000	50.66938	100.00000	50.33279	0.00	0	0.00			
IND345	On 05/11/2013	Spot Bond	100.00000	49.88746	100.00000	49.55606	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND346	On 12/11/2013	Spot Bond	100.00000	49.11761	100.00000	48.79132			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	48.35964	100.00000	48.03839			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	47.61336	100.00000	47.29707			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	46.87861	100.00000	46.56719			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	46.15519	100.00000	45.84858			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	45.44293	100.00000	45.14105			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	85.87367	100.81810	0.00000			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.70300	92.50382	100.70300	0.00000			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	88.74209	100.70818	0.00000			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	16.08881	101.98370	0.00000			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	19.41098	106.31357	9.80210			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	18.63837	104.39662	9.80210			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	8.32254	99.99991	0.00000			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	90.24796	100.00000	89.61978			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	29.68158	100.36848	0.00000			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	9.70737	100.00021	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
ING148	On 18/03/2013	Spot Bond	100.00000	84.10754	100.00000	83.54557	0.00	0	0.00	0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.00613	6.50000	100.97044	0.00	0	0.00	0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	99.46793	101.36114	0.00000	0.00	0	0.00	0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	96.21252	101.10456	0.00000	0.00	0	0.00	0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	10.27871	100.08473	0.00000	0.00	0	0.00	0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	101.23411	101.00662	101.23411	0.00000	0.00	0	0.00	0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	30.25567	101.44140	0.00000	0.00	0	0.00	0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	86.13256	100.25042	0.00000	0.00	0	0.00	0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	73.91917	100.25042	0.00000	0.00	0	0.00	0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	83.98399	100.08567	0.00000	0.00	0	0.00	0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	83.81848	100.07206	0.00000	0.00	0	0.00	0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	87.51926	100.37849	0.00000	0.00	0	0.00	0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	76.44714	100.38408	0.00000	0.00	0	0.00	0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	53.94123	100.38408	0.00000	0.00	0	0.00	0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	87.52343	100.37919	0.00000	0.00	0	0.00	0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	14.96410	100.00000	14.76756	0.00	0	0.00	0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	9.97607	100.00000	9.84504	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
ING182	On 23/01/2013	Spot Bond	100.96288	93.05053	100.96288	0.00000			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	58.54490	100.27920	0.00000			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	53.56783	100.08647	0.00000			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	92.61768	100.90615	0.00000			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	61.90139	100.92542	0.00000			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	61.90139	100.92542	0.00000			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	64.57642	101.29332	0.00000			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	43.68106	100.00000	43.35736			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	23.36824	102.06095	0.00000			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	26.22837	101.68471	0.00000			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	58.01387	100.42003	0.00000			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	23.60240	101.24581	0.00000			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	14.75451	101.27443	0.00000			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	11.11206	101.29354	0.00000			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	12.12625	107.00679	7.34500			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	42.14291	105.51634	6.21000			0.00	0	10,008,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	16.83892	100.55058	0.00000			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	12.32697	111.16948	7.53500			0.00	0	12,542,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV012	On 26/11/2014	Spot Bond	100.64446	29.52570	100.64446	0.00000				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	20.44837	100.00026	0.00000				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	20.71735	106.83400	7.51500				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	9.25320	100.08056	0.00000				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	8.30350	100.38986	0.00000				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	3.43479	117.02647	2.44000				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	2.66644	129.51692	3.28000				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	53.79139	100.38643	0.00000				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	9.96485	99.81973	0.00000				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	10.55478	101.53934	0.00000				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	10.11339	101.19270	0.00000				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.36228	100.25130	0.00000				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	0.00597	99.94061	0.00000				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	62.94267	100.95973	0.00000				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	3.41571	92.45654	3.00000				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	3.27703	95.34778	3.00000				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	54.98013	100.52241	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
IV04	On 31/03/2013	Spot Bond	103.46133	83.20513	103.46133	6.96000			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	98.92600	99.88087	0.00000			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	14.48060	114.89453	10.52500			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	10.93605	101.30356	0.00000			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.63814	129.51692	3.28000			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	92.40506	100.00000	91.70854			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	89.24205	100.00000	88.59223			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	86.28842	100.00000	85.68075			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	63.55705	100.00000	63.13484			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	58.80210	100.00000	58.41147			0.00	0	0.00
IVA301	On 03/01/2013	Spot Bond	100.00000	98.11828	100.00000	97.33333			0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	99.69055	96.31708	99.69055	5.15000			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	99.59249	94.58055	99.59249	5.15000			0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	99.47998	92.90974	99.47998	5.30000			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	99.37949	91.29957	99.37949	5.30000			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	99.27921	89.74735	99.27921	5.30000			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	99.16760	88.25120	99.16760	5.37500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA308	On 21/02/2013	Spot Bond	99.06633	86.80614	99.06633	5.37500			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	85.41046	98.96527	5.37500			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	84.06237	98.85919	5.40000			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	82.75823	98.75808	5.40000			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	80.04386	100.00000	79.52070			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	78.83369	100.00000	78.32618			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	77.65957	100.00000	77.16702			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	76.51992	100.00000	76.04167			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	73.14629	100.00000	72.70916			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	73.00000	100.00000	72.56461			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	72.85429	100.00000	72.42063			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	72.70916	100.00000	72.27723			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	72.56461	100.00000	72.13439			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	72.42063	100.00000	71.99211			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	72.27723	100.00000	71.85039			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	72.13439	100.00000	71.70923			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA325	On 18/05/2013	Spot Bond	100.00000	71.99211	100.00000	71.56863			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	71.70923	100.00000	71.28906			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	71.56863	100.00000	71.15010			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	71.42857	100.00000	71.01167			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	71.28906	100.00000	70.87379			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	71.15010	100.00000	70.73643			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	71.01167	100.00000	70.59961			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	64.48892	100.00000	64.12257			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	63.63733	100.00000	63.27581			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	62.79698	100.00000	62.44024			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	61.96773	100.00000	61.61570			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	61.14943	100.00000	60.80205			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	60.34194	100.00000	59.99914			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	54.52388	100.00000	54.16168			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	53.68248	100.00000	53.32587			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	52.85407	100.00000	52.50296			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	52.03843	100.00000	51.69274			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA343	On 24/10/2013	Spot Bond	100.00000	51.23539	100.00000	50.89503			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	50.44474	100.00000	50.10963			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	49.66628	100.00000	49.33635			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	48.89984	100.00000	48.57500			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	48.14523	100.00000	47.82540			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	47.40227	100.00000	47.08737			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	46.67077	100.00000	46.36073			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	45.95055	100.00000	45.64530			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	45.24145	100.00000	44.94091			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	66.82062	99.74330	0.00000			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	7.98680	100.81205	0.00000			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	42.59524	101.01716	0.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	19.19938	101.02507	0.00000			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	101.09934	98.85415	101.09934	0.00000			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	60.66180	100.81807	0.00000			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.68775	92.04785	100.68775	0.00000			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	71.34684	100.65963	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
JDC01U	On 14/05/2013	Spot Bond	100.00000	76.66452	100.00000	76.20998			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	48.88255	100.00000	47.79006			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	13.48051	101.04078	0.00000			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	93.75782	100.00000	93.06502			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	93.60258	100.00000	92.91094			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	105.05151	96.04821	105.05151	8.45000			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	90.02040	104.62962	8.71000			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	3.27524	102.42188	0.00000			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	3.27124	101.21431	0.00000			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	94.35750	100.00000	93.65683			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	82.14880	100.00000	81.61653			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	10.52268	153.49881	7.64000			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	63.03333	101.46222	0.00000			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	18.89908	100.47188	0.00000			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	11.98805	103.08494	7.58500			0.00	0	5,798,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	2.05957	101.72477	7.63500			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	9.79527	100.30391	0.00000			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	24.13883	100.60223	10.58500		20,120,446,000.00	200,000	10,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond	100.33330	4.88709	100.33330	100.33330	0.00000			0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	92.17172	100.00000	100.00000	91.47870			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	89.24205	100.00000	100.00000	88.59223			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	58.80210	100.00000	100.00000	58.41147			0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	99.71780	96.06333	99.71780	99.71780	0.00000			0.00	0	1,800,000.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	60.39762	100.80210	100.80210	0.00000			0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	99.74586	96.06227	99.74586	99.74586	0.00000			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	83.29864	98.89515	98.89515	0.00000			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	66.45482	101.14527	101.14527	0.00000			0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	99.30996	88.87643	99.30996	99.30996	0.00000			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	84.04878	98.95948	98.95948	0.00000			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	77.76940	98.43044	98.43044	0.00000			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	99.38845	89.95703	99.38845	99.38845	0.00000			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	86.79413	99.17027	99.17027	0.00000			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	96.62780	101.29323	101.29323	0.00000			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	44.13840	101.31233	101.31233	0.00000			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	86.98451	100.54173	100.54173	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
MBF025	On 26/05/2014	Spot Bond	100.58073	39.54973	100.58073	0.00000		5,431,359,420,000.00	54,000,000	27,000,000.00	
MBF027	On 07/10/2014	Spot Bond	101.30733	31.02412	101.30733	0.00000		0.00	0	0.00	
MBF028	On 16/04/2015	Spot Bond	101.17095	23.07789	101.17095	0.00000		0.00	0	133,350,000.00	
MBF029	On 01/10/2015	Spot Bond	99.84625	16.93793	99.84625	0.00000		0.00	0	0.00	
MBF030	On 01/10/2017	Spot Bond	99.84060	2.54630	99.84060	0.00000		0.00	0	0.00	
MBF031	On 06/12/2013	Spot Bond	100.25866	41.24643	100.25866	0.00000		0.00	0	0.00	
MBP011	On 30/01/2013	Spot Bond	100.00000	93.16534	100.00000	92.47007		0.00	0	0.00	
MBP012	On 29/01/2013	Spot Bond	101.07042	93.22497	101.07042	0.00000		0.00	0	0.00	
MBP013	On 29/01/2014	Spot Bond	101.08567	42.91921	101.08567	0.00000		0.00	0	0.00	
MBP18U	On 28/01/2014	Spot Bond	100.00000	43.32517	100.00000	43.01106		0.00	0	0.00	
MBP19U	On 18/02/2013	Spot Bond	100.00000	88.77774	100.00000	88.14511		0.00	0	0.00	
MBP20U	On 17/02/2014	Spot Bond	100.00000	41.16252	100.00000	40.86409		0.00	0	0.00	
MBP21U	On 11/04/2014	Spot Bond	100.00000	44.90582	100.00000	44.58025		0.00	0	0.00	
MBP22U	On 09/09/2014	Spot Bond	100.00000	21.92865	100.00000	21.76615		0.00	0	0.00	
MBP23U	On 13/02/2015	Spot Bond	100.00000	21.65329	100.00000	21.49631		0.00	0	0.00	
MBP24U	On 22/03/2016	Spot Bond	100.00000	5.56613	100.00000	5.52489		0.00	0	0.00	
MBP25U	On 22/03/2015	Spot Bond	100.00000	13.58920	100.00000	13.48849		0.00	0	0.00	
MBSA01	On 16/04/2019	Spot Bond	109.95029	10.13935	109.95029	7.37500		0.00	0	12,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB3M	On 13/12/2014	Spot Bond	100.21678	27.47005	100.21678	0.00000				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	39.33183	100.18427	0.00000				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	19.64408	100.20050	0.00000				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	29.45449	101.34831	0.00000				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	29.49918	101.35889	0.00000				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	12.11149	101.41174	0.00000				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	11.09548	103.44664	0.00000				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	10.97586	103.61067	0.00000				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	14.27623	101.86568	8.59000				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	13.92122	104.35890	9.34000				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	14.31682	104.67108	10.01000				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	26.05118	106.18586	6.00500				0.00	0	96,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	14.42243	100.06286	0.00000				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.04310	100.06556	0.00000				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	9.61265	110.15502	8.29000				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	19.08155	107.16233	6.53500				0.00	0	25,400,000.00
MIL01	On 31/05/2015	Spot Bond	100.44922	20.77651	100.44922	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
MIL02	On 31/05/2017	Spot Bond	104.78971	11.12396	104.78971	7.64500			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	86.41809	100.42970	0.00000			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	10.82474	104.79935	7.34500			0.00	0	6,925,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	37.00512	110.61908	6.03000			0.00	0	1,863,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	22.35027	110.59153	6.58500			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	14.72884	115.34633	7.29000			0.00	0	4,219,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	54.91779	102.81634	5.82000			0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	99.67668	94.82112	99.67668	0.00000			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	81.65873	98.77372	0.00000			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	78.25170	98.48888	0.00000			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.42471	100.00000	6.37812			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.10992	100.00000	0.10913			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.72964	100.00000	6.68084			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.81279	100.00000	6.76340			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.25825	100.89771	6.21252			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.34156	100.61875	0.00000			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.45114	100.62967	0.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.50592	100.63509	0.00000		12,277,480,980,000.00	122,000,000	61,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A311	On 14/08/2020	Spot Bond	100.64159	6.57165	100.64159	0.00000				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	6.73595	100.65787	0.00000			5,838,156,460,000.00	58,000,000	29,000,000.00	
N4A405	On 14/08/2020	Spot Bond	100.66881	6.84545	100.66881	0.00000				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	6.96589	100.68074	0.00000				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	7.07535	100.69157	0.00000				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	7.13008	100.69687	0.00000				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	7.78632	100.76218	0.00000				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	8.55101	100.83813	0.00000				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.10992	100.00000	0.10913				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.10992	100.00000	0.10913				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	13.26266	103.67668	7.83500				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	42.88403	101.36748	0.00000			567,657,888,000.00	5,600,000	1,400,000.00	
NBK11B	On 27/10/2014	Spot Bond	100.92433	29.51911	100.92433	0.00000				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	20.21582	100.76441	0.00000				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	9.13012	100.97362	0.00000				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	16.25662	100.60434	0.00000				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	9.13748	100.47967	0.00000				0.00	0	125,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2A	On 15/09/2015	Spot Bond	112.76469	20.05973	112.76469	6.53500		15,335,997,840,000.00	136,000,000	78,674,000.00	
NBK2B	On 15/09/2015	Spot Bond	100.61353	15.59789	100.61353	0.00000		0.00	0	0.00	
NBK3A	On 09/09/2019	Spot Bond	122.79495	12.52359	122.79495	7.62500		0.00	0	5,039,000.00	
NBK4	On 28/10/2024	Spot Bond	32.99078	3.42370	32.99078	9.81500		0.00	0	0.00	
NBK5B	On 19/04/2013	Spot Bond	101.43082	95.57955	101.43082	0.00000		6,491,572,480,000.00	64,000,000	27,000,000.00	
NBK6A	On 19/04/2015	Spot Bond	108.29303	22.86096	108.29303	6.58500		0.00	0	9,400,000.00	
NBK6B	On 19/04/2015	Spot Bond	101.23516	22.48374	101.23516	0.00000		0.00	0	0.00	
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.60537	101.30698	0.00000		0.00	0	0.00	
NBK8A	On 24/03/2014	Spot Bond	104.56520	42.38510	104.56520	6.30000		0.00	0	0.00	
NBK8B	On 24/03/2014	Spot Bond	100.00004	37.16133	100.00004	0.00000		0.00	0	20,000,000.00	
NBK9A	On 23/03/2016	Spot Bond	109.74955	16.11404	109.74955	6.78500		0.00	0	6,863,000.00	
NBK9B	On 23/03/2016	Spot Bond	100.00006	11.58920	100.00006	0.00000		0.00	0	0.00	
NBK11	On 31/03/2013	Spot Bond	119.17407	91.47119	119.17407	0.85000		95,339,256,000.00	800,000	200,000.00	
NCLN17	On 24/01/2013	Spot Bond	100.94176	94.14143	100.94176	0.00000		0.00	0	0.00	
NCLN19	On 07/03/2013	Spot Bond	100.33399	85.35678	100.33399	0.00000		0.00	0	0.00	
NCLN43	On 28/08/2014	Spot Bond	100.00000	31.45817	100.00000	0.00000		0.00	0	0.00	
NCLN44	On 17/09/2014	Spot Bond	100.00000	39.73494	100.00000	0.00000		0.00	0	0.00	
NCLN45	On 22/09/2014	Spot Bond	100.00000	29.99957	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
NCLN46	On 20/10/2014	Spot Bond	100.00000	28.44607	100.00000	0.00000				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	21.01038	100.55018	0.00000				0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	84.30893	100.22266	0.00000				0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	81.93089	99.94761	0.00000				0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	81.73636	99.94811	0.00000				0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	81.73636	99.94811	0.00000				0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	81.73636	99.94811	0.00000				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	22.72580	99.86407	0.00000				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	23.36820	101.50309	0.00000				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	22.95388	101.36582	0.00000				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	20.63854	100.40506	0.00000				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	17.84803	80.20911	0.00000				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	15.44145	100.38119	0.00000				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	12.95926	100.00000	0.00000				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	13.57987	101.10639	0.00000				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	14.26769	101.21257	0.00000				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	13.51516	101.03995	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
NCLN67	On 13/07/2016	Spot Bond	101.41775	12.50227	101.41775	0.00000			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	94.06297	100.00000	93.36101			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	14.48521	76.11506	0.00000			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	57.84070	100.41337	0.00000			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	38.49837	100.10537	0.00000			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	38.43111	100.10374	0.00000			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	21.09858	99.82783	0.00000			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	10.21460	100.74066	0.00000			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.57569	100.07228	0.00000			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	14.97615	100.06803	0.00000			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	3.87624	101.43571	0.00000			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	20.39231	110.75661	7.28500			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	60.64992	105.36061	5.91000			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	46.93015	106.42411	6.01000			0.00	0	4,040,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	8.29338	101.17472	0.00000			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	14.15985	119.90407	10.73500			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	10.32629	108.97397	0.00000			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	87.74038	100.00000	87.11217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET45	On 13/03/2013	Spot Bond	98.87170	82.92769	98.87170	0.00000				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	18.34674	100.47393	0.00000				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	4.57471	156.96491	1.37000				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	12.01332	115.40836	7.34000				0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	82.74674	98.83767	0.00000				0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	69.04677	97.39714	0.00000				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	39.63400	100.19307	0.00000				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	10.08867	114.59979	7.97000				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	12.39983	100.55569	0.00000				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	39.95247	100.53494	0.00000				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	87.74968	100.49411	0.00000			12,059,293,200,000.00	120,000,000	60,000,000.00	
NQ1A15	On 22/05/2015	Spot Bond	100.52625	20.54813	100.52625	0.00000			7,036,837,500,000.00	70,000,000	35,000,000.00	
NQ1B10	On 22/05/2020	Spot Bond	116.99821	10.08071	116.99821	8.17000				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	40.19046	100.56446	0.00000				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	87.82388	100.52540	0.00000				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	20.72655	100.54276	0.00000				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	10.48563	114.44931	8.37000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C11	On 22/05/2014	Spot Bond	100.59918	40.47036	100.59918	0.00000			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	87.92279	100.56709	0.00000			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	21.05512	100.57314	0.00000			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	87.93722	100.57316	0.00000			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	88.02200	100.58790	0.00000			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	88.12268	100.65124	0.00000			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	88.25660	100.70756	0.00000			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	9.17073	100.72887	0.00000			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	13.79846	100.67612	0.00000			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	57.37465	134.34526	0.07500			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	39.84804	108.59837	5.83500			0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	10.79072	125.30314	7.11500			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	82.00572	100.00000	81.47321			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	10.69152	134.80590	7.46000			0.00	0	4,524,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.01184	171.14853	1.26500			0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	9.78606	135.14144	8.32000			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	95.80561	101.23304	0.00000			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	43.67369	101.21485	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
NTC11	On 18/04/2014	Spot Bond	101.18197	43.54220	101.18197	0.00000			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	10.81716	101.47481	0.00000			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	21.51954	100.95122	0.00000			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	62.29423	100.91565	0.00000			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	19.06411	101.05067	0.00000			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	16.65734	100.00000	16.53657			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.71150	100.00000	16.59034			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	16.74399	100.00000	16.62260			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	17.52393	100.00000	17.39689			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	18.39054	100.00000	18.25721			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	23.80680	100.00000	23.63421			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	17.45229	108.19161	6.27500			0.00	0	103,364,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.01614	100.00000	4.95026			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	14.38953	104.37000	0.00000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	25.43819	100.00000	25.25376			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	5.84910	100.00000	5.80576			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	79.65696	100.19068	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
PMM04	On 25/01/2013	Spot Bond	99.51117	92.67294	99.51117	0.00000			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	90.26323	100.38733	0.00000			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	86.69834	100.00000	86.08491			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	63.35348	100.00000	62.93263			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	86.64327	100.47782	0.00000			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	38.12225	100.10564	0.00000			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	26.83358	100.09773	0.00000			0.00	0	20,000,000.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	83.33369	100.09376	0.00000			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	83.39460	100.09863	0.00000			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	55.88812	100.10500	0.00000			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	38.23897	100.10840	0.00000			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	26.83257	100.10173	0.00000			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	83.49611	100.10673	0.00000			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	55.93786	100.10663	0.00000			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	38.49986	100.11457	0.00000			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	26.83134	100.10653	0.00000			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	83.67884	100.12130	0.00000			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	38.78820	100.12138	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
PR2D1G	On 15/06/2014	Spot Bond	100.11212	26.82992	100.11212	100.11212	0.00000			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	83.84126	100.13423	100.13423	0.00000			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	40.82635	100.68448	100.68448	0.00000			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	31.87567	116.98567	116.98567	5.33500			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	27.53734	91.25497	91.25497	5.38000			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.82364	40.60007	40.60007	7.06000			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	5.28500	124.34918	124.15418	124.15418	5.33500		36,577,426,865,000.00	920,989,000	2,443,463,559.00	
R158	On 15/09/2015	Spot Bond	124.15418	19.78697	124.15418	124.15418	5.33500			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	14.09981	86.87026	86.87026	5.23500			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	14.20500	130.95502	130.95502	5.33500			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	7.64019	82.70497	82.70497	5.16500			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	67.48690	107.05466	107.05466	4.71000			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.19000	129.06204	128.46653	128.46653	7.24000		22,097,191,435,300.00	073,322,870	1,801,926,463.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.74535	38.29047	38.29047	6.98000			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.68649	36.16829	36.16829	6.90000			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	216.32206	138.56815	216.15583	216.15583	-1.00000		19,534,487,719,768.00	90,302,800	1,061,200,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 07/12/2023	Spot Bond	0.86000	285.96382	285.70031	0.86000			4,143,480,000.00	4,818,000	83,888,000.00
R201	On 21/12/2014	Spot Bond	4.96000	107.21894	107.07771	5.01000			1,946,606,560,000.00	392,461,000	600,308,285.00
R202	On 07/12/2033	Spot Bond	1.63000	215.59910	215.38685	1.63000			404,240,000.00	248,000	1,022,634,958.00
R2023	On 28/02/2023	Spot Bond	6.73000	109.93889	109.45993	6.78500			394,021,310,000.00	58,547,000	1,571,228,000.00
R203	On 15/09/2017	Spot Bond	5.73500	112.59662	112.32711	5.78500			7,669,438,440,000.00	337,304,000	6,710,355,100.00
R204	On 21/12/2018	Spot Bond	5.97500	110.19284	109.87599	6.02500			10,426,004,550,000.00	744,938,000	4,389,829,576.00
R2048	On 28/02/2048	Spot Bond	108.88836	10.66825	108.88836	8.21500			86,348,469,480,000.00	793,000,000	2,830,610,000.00
R205	On 31/03/2014	Spot Bond	100.00000	45.18372	100.00000	44.85614			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	4.97500	105.91475	105.82552	5.02000			3,952,140,000,000.00	794,400,000	1,177,630,000.00
R207	On 15/01/2020	Spot Bond	6.23500	108.96614	108.59112	6.29000			5,584,817,941,000.00	895,720,600	6,132,880,700.00
R208	On 31/03/2021	Spot Bond	6.32500	104.32026	103.91170	6.38000			4,839,611,700,000.00	765,156,000	8,434,298,400.00
R209	On 31/03/2036	Spot Bond	7.98000	83.32934	82.82689	8.03000			15,960,989,520,000.00	000,124,000	9,358,003,346.00
R210	On 31/03/2028	Spot Bond	1.38000	164.48694	164.32837	1.38000			7,631,400,000.00	5,530,000	199,509,400.00
R211	On 31/01/2017	Spot Bond	0.12000	113.29462	126.52417	-0.12000			(72,240,000.00)	602,000	1,067,341,800.00
R212	On 31/01/2022	Spot Bond	0.81000	133.49969	133.70180	0.78000			95,337,000,000.00	117,700,000	946,554,000.00
R213	On 28/02/2031	Spot Bond	7.68000	95.66334	95.14282	7.73000			9,122,703,360,000.00	187,852,000	4,386,978,086.00
R214	On 28/02/2041	Spot Bond	84.68795	9.66181	84.68795	8.07000			22,398,805,768,227.10	264,486,338	6,429,600,769.00
R223C	On 15/03/2013	Spot Bond	98.99493	82.53884	98.99493	4.57500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R224C	On 15/09/2013	Spot Bond	96.64575	56.88681	96.64575	4.77000	0.00	0	0.00			
R225C	On 15/03/2014	Spot Bond	94.28171	39.10665	94.28171	4.87000	0.00	0	0.00			
R226C	On 15/09/2014	Spot Bond	91.87036	27.33865	91.87036	4.98000	0.00	0	0.00			
R227C	On 15/03/2015	Spot Bond	88.83566	19.62139	88.83566	5.39500	0.00	0	0.00			
R228C	On 15/09/2015	Spot Bond	86.87026	14.09981	86.87026	5.23500	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	84.86749	10.28312	84.86749	5.15500	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	82.70497	7.64019	82.70497	5.16500	0.00	0	0.00			
R322C	On 21/12/2012	Spot Bond	99.35642	66.81004	99.35642	66.81001	0.00	0	0.00			
R323C	On 21/06/2013	Spot Bond	97.62766	67.99240	97.62766	4.95500	0.00	0	0.00			
R324C	On 21/12/2013	Spot Bond	95.17874	46.50109	95.17874	5.04500	0.00	0	0.00			
R325C	On 21/06/2014	Spot Bond	92.80992	32.26937	92.80992	5.06500	0.00	0	0.00			
R326C	On 21/12/2014	Spot Bond	90.60553	22.71194	90.60553	5.01500	0.00	0	0.00			
R327C	On 21/06/2015	Spot Bond	87.76872	16.41124	87.76872	5.30500	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	85.82547	11.87645	85.82547	5.17500	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	83.71772	8.75006	83.71772	5.15500	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	81.42381	6.58026	81.42381	5.21500	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	77.48625	5.30622	77.48625	5.76000	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R332C	On 21/12/2017	Spot Bond	75.13464	4.16307	75.13464	5.81000			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.40911	72.16183	6.03000			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.74008	70.13136	6.01000			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.22962	68.17127	5.99000			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.84005	66.23386	5.98000			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.65397	63.06100	6.25000			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.40456	61.24492	6.23000			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.24050	59.05342	6.30000			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.07448	57.39997	6.27000			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	0.93905	55.80907	6.24000			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.82767	54.27807	6.21000			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.73210	52.85822	6.17000			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.65204	51.49553	6.13000			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	0.99517	44.45722	7.18000			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.92897	43.11572	7.14000			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.87232	41.83089	7.10000			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.82364	40.60007	7.06000			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.78166	39.42073	7.02000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R350C	On 21/12/2026	Spot Bond	38.29047	0.74535	38.29047	6.98000			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.71386	37.20704	6.94000			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.68649	36.16829	6.90000			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	40.43836	100.16140	0.00000			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	64.87769	101.36584	0.00000			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	13.98720	101.68455	0.00000			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	22.07107	100.60342	0.00000			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.29925	100.00000	2.26905			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	85.06656	100.25681	0.00000			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	81.33748	100.32689	0.00000			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	81.33860	100.32010	0.00000			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	52.74109	100.32441	0.00000			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	21.53035	101.54349	0.00000			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	79.48664	100.00000	79.15078			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	83.87254	100.26310	0.00000			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	30.64635	101.21857	0.00000			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	105.04650	5.87500	104.99620			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES12	On 20/08/2015	Spot Bond	100.60466	17.19623	100.60466	0.00000			0.00	0	0.00
RES13	On 09/01/2013	Spot Bond	101.37541	96.51519	101.37541	0.00000			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	66.32503	101.28378	0.00000			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	16.23314	100.77784	0.00000			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	88.10374	100.58027	0.00000			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	39.33516	100.38116	0.00000			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP001	On 28/02/2013	Spot Bond	100.60804	87.15849	100.60804	0.00000			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	87.29154	100.65009	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	30.79926	102.09902	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	12.83078	99.79665	0.00000			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	13.17478	101.65073	0.00000			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	16.90489	101.46985	0.00000			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	16.90489	101.46985	0.00000			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	66.27322	101.38750	0.00000			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	56.19152	100.62446	0.00000			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	51.83069	100.24328	0.00000			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	63.32089	101.50905	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
RP013	On 27/09/2016	Spot Bond	99.91990	13.59900	99.91990	0.00000			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	11.64022	99.90988	0.00000			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	56.85441	100.25061	0.00000			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	10.01404	100.36848	0.00000			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	40.44294	100.51732	0.00000			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	35.68238	100.00000	35.47087			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	29.34874	100.62598	0.00000			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	102.24993	5.25000	102.20675			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.63116	100.00000	0.62649			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.28226	100.00000	4.25121			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	93.58974	100.00000	92.87532			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	25.14376	101.48404	0.00000			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	10.27707	115.23085	7.74000			0.00	0	5,315,000.00
SA062U	On 18/01/2013	Spot Bond	100.00000	94.31525	100.00000	93.58974			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	104.86804	9.15099	104.86804	0.00000			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	12.88393	114.56238	6.78500			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	11.36999	100.56539	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
SBK14	On 01/12/2017	Spot Bond	107.95466	10.81004	107.95466	7.83500				0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	8.22455	101.20234	0.00000				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.44458	100.11990	0.00000				0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	7.46389	101.08312	0.00000				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	8.80438	101.24095	0.00000				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	9.03814	101.21627	0.00000				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	21.18162	107.37565	6.63500				0.00	0	14,923,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	80.59377	102.36256	5.79000				0.00	0	4,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	10.64438	105.03639	7.62500				0.00	0	6,815,000.00
SBK111	On 09/04/2014	Spot Bond	132.16219	38.41142	132.16219	0.25000			237,891,942,000.00		1,800,000	900,000.00
SBN18	On 14/09/2013	Spot Bond	162.56493	44.69006	162.56493	-0.73440				0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	72.52172	155.18315	-0.37400				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	21.58675	120.12124	6.79500				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	21.50893	120.50039	6.65500				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	21.47009	120.69056	6.58500				0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	77.20244	143.06048	-0.70000				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	11.52729	106.46393	7.18500				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	21.55060	120.29708	6.73000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN35	On 15/09/2015	Spot Bond	120.39190	21.53115	120.39190	6.69500	0.00	0	0.00	0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	66.30808	215.59863	-0.03010	0.00	0	0.00	0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	82.00572	100.00000	81.47321	0.00	0	0.00	0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.04658	100.10760	0.00000	0.00	0	0.00	0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	40.29095	99.06612	0.00000	0.00	0	0.00	0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	27.78529	100.00010	0.00000	0.00	0	0.00	0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	12.50841	99.81852	0.00000	0.00	0	0.00	0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	67.51952	99.79990	0.00000	0.00	0	0.00	0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	61.33488	100.00000	60.89020	0.00	0	0.00	0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	11.67518	109.84578	6.99500	0.00	0	0.00	0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	41.36813	100.78863	0.00000	0.00	0	0.00	0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	13.15773	100.87410	0.00000	0.00	0	0.00	0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.21539	99.99987	0.00000	0.00	0	0.00	0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.16645	100.00000	1.15868	0.00	0	0.00	0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	7.76098	99.99997	0.00000	0.00	0	0.00	0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	9.13613	113.08735	8.03000	0.00	0	0.00	0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	10.18112	109.22356	8.99000	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
SBS21	On 15/05/2026	Spot Bond	100.77436	8.24054	100.77436	100.77436	0.00000			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	20.19439	100.47821	100.47821	0.00000			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	9.60143	100.50480	100.50480	0.00000			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.62265	100.51996	100.51996	0.00000			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	9.06319	106.95022	106.95022	7.62500			0.00	0	2,201,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	8.58732	102.76906	102.76906	7.94000			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	9.13374	104.14309	104.14309	8.08000			0.00	0	33,000.00
SBS7	On 26/03/2013	Spot Bond	103.79928	84.19322	103.79928	103.79928	6.51000			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	18.00075	120.54819	120.54819	6.51500			0.00	0	2,138,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	76.39064	120.15971	120.15971	0.70000		264,351,362,000.00		2,200,000	1,300,000.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.21702	272.67152	272.67152	1.39000			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.92099	123.12082	123.12082	0.58000			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	9.15882	114.44000	114.44000	0.00000			0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	103.95932	100.00000	100.00000	103.16371			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	87.52998	100.00000	100.00000	86.90476			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.62469	100.00000	100.00000	3.59783			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.24517	82.63494	82.63494	0.00000			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	6.52264	120.42805	120.42805	1.15000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.00613	6.50000	100.97044			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	10.98372	100.12305	0.00000			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	66.15520	99.88484	0.00000			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	17.20651	99.87542	0.00000			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	9.48387	100.24421	0.00000			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	103.11523	8.98690	103.11523	7.88500			0.00	0	26,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	2.46439	100.24161	0.00000			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	105.71322	65.32720	105.71322	5.80000			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	112.32955	15.44862	112.32955	6.83500			0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	69.48150	101.56711	6.01000			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	105.65786	11.62811	105.65786	7.38500			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	28.03725	100.80059	0.00000			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	10.56593	100.58343	0.00000			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	15.49212	100.81342	0.00000			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	8.52723	100.58796	0.00000			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	13.40448	107.52630	7.13500			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	23.12597	101.25454	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
SSN001	On 01/03/2017	Spot Bond	100.41357	9.77064	100.41357	0.00000			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	9.34529	99.94314	0.00000			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	11.01408	101.14726	0.00000			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	8.79628	94.17275	7.98800			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	8.82678	93.82087	8.05000			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	27.64707	104.67610	6.25500			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	10.59981	101.56575	7.55000			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	9.48704	100.11486	0.00000			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	11.41754	107.35953	6.96500			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	21.27656	121.64737	6.23500			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	3.45150	105.50721	1.75000			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	94.07216	100.00000	93.35038			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	94.07216	100.00000	93.35038			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	88.37772	100.00000	87.74038			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	88.16425	100.00000	87.52998			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	87.74038	100.00000	87.11217			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	87.74038	100.00000	87.11217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN876	On 20/02/2013	Spot Bond	100.00000		86.90476	100.00000	86.28842			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000		86.69834	100.00000	86.08491			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000		86.28842	100.00000	85.68075			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000		86.28842	100.00000	85.68075			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000		85.48009	100.00000	84.88372			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000		87.52998	100.00000	86.90476			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000		63.55705	100.00000	63.13484			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000		63.55705	100.00000	63.13484			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000		59.06396	100.00000	58.67160			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000		58.93288	100.00000	58.54139			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000		58.80210	100.00000	58.41147			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000		63.55705	100.00000	63.13484			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000		63.55705	100.00000	63.13484			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	99.68672		95.06682	99.68672	0.00000		1,993,734,400,000.00	20,000,000	10,000,000.00	
SYN951	On 21/01/2013	Spot Bond	99.60062		93.61371	99.60062	0.00000			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	99.38728		90.17803	99.38728	0.00000			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	99.60314		93.61356	99.60314	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
SYN955	On 12/02/2013	Spot Bond	99.28767	88.66428	99.28767	0.00000			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	88.24156	99.25974	0.00000			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	87.40909	99.20138	0.00000			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	87.40900	99.20211	0.00000			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	87.20355	99.18693	0.00000			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	99.50500	91.97624	99.50500	0.00000			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	86.59308	99.14341	0.00000			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	85.99170	99.09929	0.00000			0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	85.79394	99.07862	0.00000			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	85.20422	99.03521	0.00000			0.00	0	0.00
SYN966	On 21/01/2013	Spot Bond	98.12653	93.70227	98.12653	0.00000			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	82.01975	98.78368	0.00000			0.00	0	0.00
SYN968	On 23/01/2013	Spot Bond	99.57277	93.13965	99.57277	0.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	19.86401	119.55998	5.88500			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	9.98855	111.67266	7.80000		2,568,471,180,000.00	23,000,000	11,500,000.00	
T018	On 15/07/2014	Spot Bond	100.00000	40.82392	100.00000	40.55492			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	33.33924	100.00000	32.59414			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	42.59268	104.23307	6.23000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS100	On 22/01/2013	Spot Bond	99.58856	93.37593	99.58856	0.00000				0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	99.37012	89.95870	99.37012	0.00000				0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	82.74249	98.86706	0.00000				0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	99.29473	66.82421	99.29473	0.00000				0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.66418	90.02303	100.66418	0.00000				0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	97.18156	101.16928	0.00000				0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	95.67519	101.07247	0.00000				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	15.97712	100.91059	0.00000				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	15.32602	110.02135	6.63500				0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	89.46078	100.00000	88.80779				0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	85.47998	100.30600	0.00000				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	40.21570	100.55190	0.00000				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	59.92852	100.62855	0.00000				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	6.85081	101.17076	0.00000				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.06169	101.20716	0.00000				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	10.92699	103.42947	7.83000				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	3.50742	100.80622	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
TH10A5	On 18/07/2017	Spot Bond	100.83814	3.50474	100.83814	0.00000			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	3.49908	100.90574	0.00000			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	2.85855	100.00000	11.22500			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.51461	101.28535	0.00000			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	3.49993	100.89554	0.00000			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.48147	101.45249	0.00000			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	3.49109	101.00134	0.00000			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	12.44399	102.14068	0.00000			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	3.45441	101.44362	0.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	11.47954	101.20953	0.00000			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.84142	101.06155	0.00000			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	7.36489	101.14347	0.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	7.45014	105.45079	0.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	8.40970	101.30716	0.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	8.87314	101.37985	0.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	13.75171	102.14790	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
THE9A1	On 18/07/2016	Spot Bond	101.15653	11.15973	101.15653	0.00000			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	13.46588	101.18212	0.00000			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	11.42442	101.20040	0.00000			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.53851	101.18212	0.00000			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.65467	101.20040	0.00000			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.71274	101.20953	0.00000			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	11.24797	101.17116	0.00000			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	11.42442	101.20040	0.00000			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.03036	101.30089	0.00000			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	8.29292	101.30089	0.00000			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.03036	101.30089	0.00000			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	12.91020	101.44699	0.00000			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	9.45066	101.48350	0.00000			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	12.85526	101.43786	0.00000			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	17.22787	102.16719	0.00000			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	14.04679	102.21271	0.00000			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	17.39098	102.19450	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
TL13	On 31/12/2013	Spot Bond	99.87885	44.27530	99.87885	0.00000			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	23.57672	111.48563	7.33500			0.00	0	2,624,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	11.23488	102.36770	6.46500			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	10.42803	111.51511	6.69500			0.00	0	997,668,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	11.38457	120.69176	7.42000		1,248,676,948,960.00	10,346,000	288,934,000.00	
TN23	On 06/11/2023	Spot Bond	122.92168	10.05868	122.92168	7.82500		21,511,294,000.00	175,000	85,341,000.00	
TN25	On 19/08/2025	Spot Bond	112.54971	11.57201	112.54971	8.30000			0.00	0	133,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	9.31739	105.64973	8.34500			0.00	0	11,883,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	7.61751	100.66243	0.00000			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.79585	100.67816	0.00000			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	8.02169	100.69808	0.00000			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	8.04545	100.70018	0.00000			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	9.16162	100.79857	0.00000			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	15.55635	101.00182	0.00000			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	32.72179	101.21676	0.00000		5,870,572,080,000.00	58,000,000	29,000,000.00	
TPDA02	On 05/04/2017	Spot Bond	101.26720	16.90415	101.26720	0.00000			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	14.49993	101.29746	0.00000			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.89298	10.00000	99.81278			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR31	On 31/12/2099	Spot Bond	9.75000	99.89564	9.75000	99.81744			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.89725	100.00000	9.82088			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	89.24205	100.00000	88.59223			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	86.28842	100.00000	85.68075			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	63.51659	100.00000	63.15576			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	89.68059	100.00000	89.02439			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	84.07022	98.80121	0.00000			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	74.59594	97.87620	0.00000			0.00	0	0.00
TSP133	On 03/01/2013	Spot Bond	99.84733	98.12110	99.84733	0.00000			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	66.76568	99.82860	0.00000			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	99.36331	89.73955	99.36331	0.00000			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	70.79799	97.76060	0.00000			0.00	0	100,000,000.00
UG21	On 02/03/2021	Spot Bond	120.75743	12.03363	120.75743	7.78000			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	43.73389	101.23503	0.00000			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	14.40009	101.32511	0.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	24.38011	101.70719	0.00000			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	13.39849	110.55481	8.17500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A5	On 07/11/2013	Spot Bond	100.00000	61.67162	100.00000	61.22450			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	61.91953	100.00000	61.47062			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	62.00217	100.00000	61.55266			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	21.76616	100.80302	0.00000			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	13.66872	100.83292	0.00000			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	10.18744	100.83423	0.00000			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	90.12004	100.00000	89.49275			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	89.65005	100.36906	0.00000			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	10.69628	128.75000	0.00000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	14.47202	121.77342	5.69500			0.00	0	94,819,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	7.38468	243.55465	0.15000		528,513,590,500.00	2,170,000	37,350,000.00	
WSP1	On 28/05/2015	Spot Bond	107.94222	20.28554	107.94222	5.73500			0.00	0	14,200,000.00
WSP2	On 28/05/2017	Spot Bond	110.97172	10.56127	110.97172	6.29000			0.00	0	81,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	8.83677	113.15781	6.58000			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	8.70820	112.59168	6.91500			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	8.54566	113.82178	6.91000			0.00	0	27,000,000.00
Z006	On 31/08/2013	Spot Bond	96.69614	58.76255	96.69614	4.98500			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	48.55382	95.45272	5.04500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z014	On 30/06/2015	Spot Bond	87.68655	16.11090	87.68655	5.28500			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	37.96067	93.89641	5.03500			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	31.63570	92.71091	5.04500			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	13.26397	86.49267	5.21500			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	23.64333	90.84932	5.02500			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	16.08259	87.67412	5.28500			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	1.99791	67.16812	5.97000			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	7.80503	100.00000	7.76069			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03143	100.00000	0.03125			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.80503	100.00000	7.76069			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	20.91291	100.00000	20.79411			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	21.39495	100.00000	21.27341			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	20.05720	100.00000	19.94325			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	20.05720	100.00000	19.94325			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	19.01855	100.00000	18.91051			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	19.01855	100.00000	18.91051			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	17.99948	100.00000	17.89723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA014	On 18/06/2015	Spot Bond	100.00000	17.99948	100.00000	17.89723			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	16.93824	100.00000	16.84202			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	16.93824	100.00000	16.84202			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	15.96987	100.00000	15.87915			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	15.96987	100.00000	15.87915			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	15.02830	100.00000	14.94292			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	15.02830	100.00000	14.94292			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	14.22304	100.00000	14.14224			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	13.46092	100.00000	13.38445			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	10.06676	100.00000	10.00957			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	9.50928	100.00000	9.45526			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	8.94861	100.00000	8.89778			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	8.94861	100.00000	8.89778			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.46912	100.00000	8.42101			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.00011	100.00000	7.95467			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.52843	100.00000	7.48566			0.00	0	0.00
Total for j-Bonds :									437,021,565,688,705.00	,343,610,659	97 890 873 509.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total: 7,022,929,657,236.00 43,630,262 97 892 242 703.00