



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 30/01/2013

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 18/03/2013	Foreign Exchange Future			9.12250	9.12250	9.09190	9.09190		12.92	113,538,635.00	12,446	311,177.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	1,024.18550	1.02419	994.04140	0.99404	1,024.186	14.47	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	1.68550	0.00169	2.14140	0.00214	1.686	14.47	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	826.71750	0.82672	797.18110	0.79718	826.718	13.57	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	4.21750	0.00422	5.28110	0.00528	4.218	13.57	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	729.52300	0.72952	700.61630	0.70062	729.523	13.27	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	7.02300	0.00702	8.71630	0.00872	7.023	13.27	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	633.97080	0.63397	605.99030	0.60599	633.971	12.96	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	11.47080	0.01147	14.09030	0.01409	11.471	12.96	0.00	0	4,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	540.85270	0.54085	514.18130	0.51418	540.853	12.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	18.35270	0.01835	22.28130	0.02228	18.353	12.65	0.00	0	18,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	495.53550	0.49554	469.69080	0.46969	495.536	12.50	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	23.03550	0.02304	27.79080	0.02779	23.036	12.50	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	452.68380	0.45268	427.95260	0.42795	452.684	12.55	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	30.18380	0.03018	36.05260	0.03605	30.184	12.55	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	411.42390	0.41142	387.93790	0.38794	411.424	12.60	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	38.92390	0.03892	46.03790	0.04604	38.924	12.60	0.00	0	6,000.00

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	8.77	Call	395.40710		0.39541	372.45390	0.37245	395.407	12.62	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	42.90710		0.04291	50.55390	0.05055	42.907	12.62	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	371.93990		0.37194	349.82000	0.34982	371.940	12.64	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	49.43990		0.04944	57.92000	0.05792	49.440	12.64	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	334.40100		0.33440	313.74840	0.31375	334.401	12.69	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	61.90100		0.06190	71.84840	0.07185	61.901	12.69	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	298.95530		0.29896	279.85080	0.27985	298.955	12.74	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	76.45530		0.07646	87.95080	0.08795	76.455	12.74	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	234.79710		0.23480	218.92350	0.21892	234.797	12.83	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	112.29710		0.11230	127.02350	0.12702	112.297	12.83	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	223.08570		0.22309	207.86460	0.20786	223.086	12.85	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	120.58570		0.12059	135.96460	0.13596	120.586	12.85	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	206.23300		0.20623	191.98560	0.19199	206.233	12.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	133.73300		0.13373	150.08560	0.15009	133.733	12.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	180.05320		0.18005	167.40440	0.16740	180.053	12.92	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	157.55320		0.15755	175.50440	0.17550	157.553	12.92	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	139.76140		0.13976	129.81900	0.12982	139.761	13.41	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	217.26140		0.21726	237.91900	0.23792	217.261	13.41	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	122.85350		0.12285	114.09850	0.11410	122.854	13.65	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	250.35350		0.25035	272.19850	0.27220	250.353	13.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	107.87590		0.10788	100.19690	0.10020	107.876	13.89	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	285.37590		0.28538	308.29690	0.30830	285.376	13.89	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	102.38620		0.10239	95.10660	0.09511	102.386	13.98	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	299.88620		0.29989	323.20660	0.32321	299.886	13.98	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	94.65330		0.09465	87.93930	0.08794	94.653	14.13	0.00	0	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	322.15330		0.32215	346.03930	0.34604	322.153	14.13	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	80.86240		0.08086	75.16900	0.07517	80.862	14.42	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	368.36240		0.36836	393.26900	0.39327	368.362	14.42	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	72.79400	0.07279	67.70350	0.06770	72.794	14.61	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	400.29400	0.40029	425.80350	0.42580	400.294	14.61	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	63.83760	0.06384	59.41980	0.05942	63.838	14.85	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	441.33760	0.44134	467.51980	0.46752	441.338	14.85	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	56.00140	0.05600	52.17280	0.05217	56.001	15.09	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	483.50140	0.48350	510.27280	0.51027	483.501	15.09	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	49.58720	0.04959	46.23700	0.04624	49.587	15.38	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	527.08720	0.52709	554.33700	0.55434	527.087	15.38	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	20.11530	0.02012	18.90340	0.01890	20.115	17.71	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	897.61530	0.89762	927.00340	0.92700	897.615	17.71	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	13.20490	0.01320	12.44490	0.01244	13.205	18.78	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,090.70490	1.09070	1,120.54490	1.12054	1,090.705	18.78	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	6.85430	0.00685	6.48570	0.00649	6.854	20.66	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,434.35430	1.43435	1,464.58570	1.46459	1,434.354	20.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	4.23340	0.00423	4.01510	0.00402	4.233	22.28	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,731.73340	1.73173	1,762.11510	1.76212	1,731.733	22.28	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,173.45200	1.17345	1,143.12200	1.14312	1,173.452	15.36	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	0.95200	0.00095	1.22200	0.00122	0.952	15.36	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	1,123.64980	1.12365	1,093.37100	1.09337	1,123.650	15.06	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	1.14980	0.00115	1.47100	0.00147	1.150	15.06	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	2.71860	0.00272	2.59790	0.00260	2.719	22.41	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	1,880.21860	1.88022	1,910.69790	1.91070	1,880.219	22.41	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,223.28940	1.22329	1,192.91670	1.19292	1,223.289	15.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	0.78940	0.00079	1.01670	0.00102	0.789	15.66	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.23120	9.23120	9.20060	9.20060		13.83	50,568,513.60	5,478	66,490.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	285.59390	0.28559	275.90600	0.27591	285.594	14.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	354.39390	0.35439	375.30600	0.37531	354.394	14.19	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	143.46410	0.14346	139.49560	0.13950	143.464	16.18	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	762.26410		0.76226	788.89560	0.78890	762.264	16.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	577.58590		0.57759	557.00570	0.55701	577.586	12.90	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	106.38590		0.10639	116.40570	0.11641	106.386	12.90	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	426.31210		0.42631	410.87430	0.41087	426.312	13.41	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	195.11210		0.19511	210.27430	0.21027	195.112	13.41	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	120.66770		0.12067	117.54330	0.11754	120.668	16.75	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	889.46770		0.88947	916.94330	0.91694	889.468	16.75	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	250.96820		0.25097	242.69290	0.24269	250.968	14.54	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	419.76820		0.41977	442.09290	0.44209	419.768	14.54	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	171.64250		0.17164	166.60130	0.16660	171.643	15.61	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	640.44250		0.64044	666.00130	0.66600	640.443	15.61	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	786.26420		0.78626	761.38750	0.76139	786.264	13.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	55.06420		0.05506	60.78750	0.06079	55.064	13.12	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	592.18930		0.59219	571.21570	0.57122	592.189	12.89	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	100.98930		0.10099	110.61570	0.11062	100.989	12.89	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	584.60230		0.58460	563.81560	0.56382	584.602	12.88	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	103.40230		0.10340	113.21560	0.11322	103.402	12.88	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.34670		9.34670	9.31570	9.31570		14.63	6,075,355.00	650	25,505.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	333.04310		0.33304	325.98910	0.32599	333.043	15.51	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	626.34310		0.62634	650.28910	0.65029	626.343	15.51	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	330.17060		0.33017	323.18550	0.32319	330.171	15.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	633.47060		0.63347	657.48550	0.65749	633.471	15.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	327.32440		0.32732	320.41290	0.32041	327.324	15.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	640.62440		0.64062	664.71290	0.66471	640.624	15.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	411.45890		0.41146	402.38640	0.40239	411.459	14.78	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	464.75890		0.46476	486.68640	0.48669	464.759	14.78	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	267.33130		0.26733	262.12750	0.26213	267.331	16.31	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	820.63130		0.82063	846.42750	0.84643	820.631	16.31	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
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	210.79090		0.21079	207.08140	0.20708	210.791	17.25	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,064.09090		1.06409	1,091.38140	1.09138	1,064.091	17.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	751.99850		0.75200	731.79310	0.73179	751.999	13.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	155.29850		0.15530	166.09310	0.16609	155.299	13.36	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	430.28760		0.43029	420.72190	0.42072	430.288	14.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	433.58760		0.43359	455.02190	0.45502	433.588	14.63	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.45420		9.45420	9.42340	9.42340		15.16	5,294,352.00	560	10,067.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	782.02510		0.78203	763.64550	0.76365	782.025	13.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	255.72510		0.25573	268.14550	0.26815	255.725	13.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	751.40310		0.75140	735.13700	0.73514	751.403	13.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	275.10310		0.27510	289.63700	0.28964	275.103	13.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	738.14380		0.73814	723.43860	0.72344	738.144	13.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	283.94380		0.28394	300.03860	0.30004	283.944	13.92	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	723.33980		0.72334	708.93830	0.70894	723.340	13.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	297.03980		0.29704	313.43830	0.31344	297.040	13.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	451.72160		0.45172	442.64240	0.44264	451.722	15.80	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	687.52160		0.68752	709.24240	0.70924	687.522	15.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	309.63230		0.30963	303.79000	0.30379	309.632	17.38	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,125.43230		1.12543	1,150.39000	1.15039	1,125.432	17.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,512.49240		1.51249	1,485.32760	1.48533	1,512.492	14.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	58.29240		0.05829	61.92760	0.06193	58.292	14.31	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	897.95310		0.89795	878.23130	0.87823	897.953	13.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	193.75310		0.19375	204.83130	0.20483	193.753	13.70	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	799.48480		0.79948	780.90190	0.78090	799.485	13.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	245.28480		0.24528	257.50190	0.25750	245.285	13.83	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.65860		9.65860	9.62660	9.62660		15.61	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,400.73560		1.40074	1,367.89200	1.36789	1,400.736	14.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	292.13560		0.29214	291.29200	0.29129	292.136	14.43	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
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	842.21450		0.84221	827.05350	0.82705	842.214	15.51	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	783.61450		0.78361	800.45350	0.80045	783.614	15.51	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,825.06130		1.82506	1,790.21790	1.79022	1,825.061	14.76	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	166.46130		0.16646	163.61790	0.16362	166.461	14.76	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,473.98640		1.47399	1,440.64570	1.44065	1,473.986	14.49	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	265.38640		0.26539	264.04570	0.26405	265.386	14.49	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,437.13170		1.43713	1,404.03000	1.40403	1,437.132	14.46	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	278.53170		0.27853	277.43000	0.27743	278.532	14.46	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.39690		10.39690	10.36790	10.36790		17.42	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,766.12190		1.76612	1,721.98860	1.72199	1,766.122	15.57	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	519.22190		0.51922	504.08860	0.50409	519.222	15.57	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,736.13710		1.73614	1,692.48200	1.69248	1,736.137	15.60	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	539.23710		0.53924	524.58200	0.52458	539.237	15.60	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,706.58300		1.70658	1,663.43710	1.66344	1,706.583	15.63	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	559.68300		0.55968	545.53710	0.54554	559.683	15.63	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			9.12250		9.12250	9.09190	9.09190		12.92	45,612.50	5	1,540.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	46,113.32480		0.46113	43,616.74090	0.43617	46,113.325	12.54	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	2,863.32480		0.02863	3,426.74090	0.03427	2,863.325	12.54	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	41,953.91980		0.41954	39,579.44410	0.39579	41,953.920	12.59	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	3,703.91980		0.03704	4,389.44410	0.04389	3,703.920	12.59	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	41,142.39020		0.41142	38,793.79340	0.38794	41,142.390	12.60	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	3,892.39020		0.03892	4,603.79340	0.04604	3,892.390	12.60	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	40,337.97030		0.40338	38,015.73200	0.38016	40,337.970	12.61	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	4,087.97030		0.04088	4,825.73200	0.04826	4,087.970	12.61	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	22,308.57250		0.22309	20,786.46300	0.20786	22,308.573	12.85	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	12,058.57250		0.12059	13,596.46300	0.13596	12,058.573	12.85	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.23120		9.23120	9.20060	9.20060		13.83	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	58,460.23340		0.58460	56,381.56280	0.56382	58,460.233	12.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	10,340.23340		0.10340	11,321.56280	0.11322	10,340.233	12.88		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	57,758.58660		0.57759	55,700.57120	0.55701	57,758.587	12.90		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	10,638.58660		0.10639	11,640.57120	0.11641	10,638.587	12.90		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	59,218.92770		0.59219	57,121.56820	0.57122	59,218.928	12.89		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	10,098.92770		0.10099	11,061.56820	0.11062	10,098.928	12.89		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.34670		9.34670	9.31570	9.31570		14.63		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	64,966.44930		0.64966	63,439.34460	0.63439	64,966.449	13.39		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	20,296.44930		0.20296	21,869.34460	0.21869	20,296.449	13.39		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	64,379.81040		0.64380	62,868.04150	0.62868	64,379.810	13.42		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	20,709.81040		0.20710	22,298.04150	0.22298	20,709.810	13.42		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	65,621.55670		0.65622	64,015.24870	0.64015	65,621.557	13.39		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	19,951.55670		0.19952	21,445.24870	0.21445	19,951.557	13.39		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.38170		14.38170	14.32590	14.32590		11.05		7,909,935.00	550	8,768.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	1,051.31190		1.05131	997.88470	0.99788	1,051.312	11.97		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	9.61190		0.00961	11.98470	0.01198	9.612	11.97		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	1,041.52020		1.04152	988.15620	0.98816	1,041.520	11.92		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	9.82020		0.00982	12.25620	0.01226	9.820	11.92		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	1,031.73340		1.03173	978.43410	0.97843	1,031.733	11.87		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	10.03340		0.01003	12.53410	0.01253	10.033	11.87		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	536.82530		0.53683	497.03490	0.49703	536.825	10.65		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	55.12530		0.05513	71.13490	0.07113	55.125	10.65		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	221.52270		0.22152	203.71010	0.20371	221.523	11.19		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	239.82270		0.23982	277.81010	0.27781	239.823	11.19		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	866.33900		0.86634	814.45610	0.81446	866.339	11.02		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	14.63900		0.01464	18.55610	0.01856	14.639	11.02		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	706.10470		0.70610	659.63030	0.65963	706.105	10.47		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	24.40470		0.02440	33.73030	0.03373	24.405	10.47		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.54640		14.54640	14.49120	14.49120		12.09		0.00	0	5,339.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	861.03880		0.86104	830.21970	0.83022	861.039	11.23	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	124.63880		0.12464	149.01970	0.14902	124.639	11.23	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	526.39100		0.52639	511.55910	0.51156	526.391	11.85	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	319.99100		0.31999	360.35910	0.36036	319.991	11.85	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	386.16800		0.38617	380.06090	0.38006	386.168	12.31	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	489.76800		0.48977	538.86090	0.53886	489.768	12.31	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	334.62100		0.33462	330.68600	0.33069	334.621	12.65	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	588.22100		0.58822	639.48600	0.63949	588.221	12.65	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	868.44660		0.86845	837.29040	0.83729	868.447	11.22	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	122.04660		0.12205	146.09040	0.14609	122.047	11.22	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	876.22520		0.87623	844.67950	0.84468	876.225	11.22	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	119.82520		0.11983	143.47950	0.14348	119.825	11.22	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	209.17660		0.20918	209.27130	0.20927	209.177	13.76	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	962.77660		0.96278	1,018.07130	1.01807	962.777	13.76	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	495.63150		0.49563	482.41700	0.48242	495.632	11.92	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	349.23150		0.34923	391.21700	0.39122	349.232	11.92	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,553.80520		2.55381	2,499.78650	2.49979	2,553.805	14.95	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	7.40520		0.00741	8.58650	0.00859	7.405	14.95	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,570.47160		1.57047	1,518.09620	1.51810	1,570.472	11.72	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	24.07160		0.02407	26.89620	0.02690	24.072	11.72	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.72190		14.72190	14.66730	14.66730		12.49	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	571.91580		0.57192	563.15320	0.56315	571.916	12.59	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	600.01580		0.60002	645.85320	0.64585	600.016	12.59	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	568.07390		0.56807	559.44770	0.55945	568.074	12.61	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	606.17390		0.60617	652.14770	0.65215	606.174	12.61	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	575.78050		0.57578	566.88950	0.56689	575.781	12.57	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	593.88050		0.59388	639.58950	0.63959	593.881	12.57	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.88590		14.88590	14.83300	14.83300		13.09	0.00	0	3.00



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	14.90	Call	717.15130		0.71715	712.33070	0.71233	717.151	13.09	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	731.25130		0.73125	779.33070	0.77933	731.251	13.09	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	713.34290		0.71334	708.62340	0.70862	713.343	13.10	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	737.44290		0.73744	785.62340	0.78562	737.443	13.10	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	721.07060		0.72107	716.05400	0.71605	721.071	13.07	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	725.17060		0.72517	773.05400	0.77305	725.171	13.07	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.10010		0.10010	0.10030	0.10030		17.59	0.00	0	24,086.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	31.92680		0.00032	34.20000	0.00034	31.927	19.79	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,021.92680		0.01022	1,004.20000	0.01004	1,021.927	19.79	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	1,023.91810		0.01024	1,043.81190	0.01044	1,023.918	18.33	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	13.91810		0.00014	13.81190	0.00014	13.918	18.33	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	256.92270		0.00257	268.92590	0.00269	256.923	17.59	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	246.92270		0.00247	238.92590	0.00239	246.923	17.59	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10130		0.10130	0.10160	0.10160		17.31	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,199.19730		0.01199	1,227.24900	0.01227	1,199.197	17.59	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	69.19730		0.00069	67.24900	0.00067	69.197	17.59	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	490.62570		0.00491	509.90850	0.00510	490.626	17.31	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	360.62570		0.00361	349.90850	0.00350	360.626	17.31	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	171.20020		0.00171	180.44270	0.00180	171.200	19.05	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,041.20020		0.01041	1,020.44270	0.01020	1,041.200	19.05	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			12.36570		12.36570	12.26200	12.26200		12.69	12,674,842.50	1,025	33,613.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	1,370.19040		1.37019	1,267.15490	1.26715	1,370.190	15.68	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	4.49040		0.00449	5.15490	0.00515	4.490	15.68	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	1,360.30600		1.36031	1,257.28660	1.25729	1,360.306	15.64	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	4.60600		0.00461	5.28660	0.00529	4.606	15.64	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	129.17550		0.12918	105.46770	0.10547	129.175	13.52	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	403.47550		0.40348	483.46770	0.48347	403.476	13.52	0.00	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	10.97	Call	1,399.86090		1.39986	1,296.78010	1.29678	1,399.861	15.82	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	4.16090		0.00416	4.78010	0.00478	4.161	15.82	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	1,380.07750		1.38008	1,277.02670	1.27703	1,380.078	15.73	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	4.37750		0.00438	5.02670	0.00503	4.378	15.73	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.51800		12.51800	12.41440	12.41440		13.31	0.00	0	32,812.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	1,311.86900		1.31187	1,216.39760	1.21640	1,311.869	12.69	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	33.86900		0.03387	41.99760	0.04200	33.869	12.69	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	1,302.35900		1.30236	1,207.44470	1.20744	1,302.359	12.65	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	34.35900		0.03436	43.04470	0.04304	34.359	12.65	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	1,293.23510		1.29324	1,198.51140	1.19851	1,293.235	12.65	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	35.23510		0.03524	44.11140	0.04411	35.235	12.65	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.67850		12.67850	12.57430	12.57430		13.80	0.00	0	14,220.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	707.65170		0.70765	652.24970	0.65225	707.652	13.34	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	379.15170		0.37915	427.94970	0.42795	379.152	13.34	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	916.66740		0.91667	847.95050	0.84795	916.667	12.80	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	228.16740		0.22817	263.65050	0.26365	228.167	12.80	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	909.89860		0.90990	841.92340	0.84192	909.899	12.81	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	231.39860		0.23140	267.62340	0.26762	231.399	12.81	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	488.10160		0.48810	449.49600	0.44950	488.102	14.13	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	659.60160		0.65960	725.19600	0.72520	659.602	14.13	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	903.54180		0.90354	835.92730	0.83593	903.542	12.82	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	235.04180		0.23504	271.62730	0.27163	235.042	12.82	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	761.23000		0.76123	702.27270	0.70227	761.230	13.19	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	332.73000		0.33273	377.97270	0.37797	332.730	13.19	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.82700		12.82700	12.72360	12.72360		14.25	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,725.01850		1.72502	1,632.25890	1.63226	1,725.019	13.10	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	98.01850		0.09802	108.65890	0.10866	98.019	13.10	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,515.61090		1.51561	1,426.33430	1.42633	1,515.611	12.84	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 13/12/2013	Foreign Exchange Future	11.44	Put	131.61090	0.13161	145.73430	0.14573	131.611	12.84	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,473.59680	1.47360	1,387.51880	1.38752	1,473.597	12.79	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	139.59680	0.13960	156.91880	0.15692	139.597	12.79	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,434.30440	1.43430	1,349.71300	1.34971	1,434.304	12.81	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	150.30440	0.15030	169.11300	0.16911	150.304	12.81	0.00	0	0.00
2025	On 07/02/2013	Bond Future			113.05051	113.05051	113.05717	113.05717			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	2,060.51000	2.06051	2,067.17000	2.06717	2,060.510		0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Call	2,050.51000	2.05051	2,057.17000	2.05717	2,050.510		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	2,040.51000	2.04051	2,047.17000	2.04717	2,040.510		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
2025	On 02/05/2013	Bond Future			114.47834	114.47834	114.48626	114.48626			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	1,064.67000	1.06467	1,072.59000	1.07259	1,064.670		0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future			111.62905	111.62905	111.62905	111.62905			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	5,639.05000	5.63905	5,639.05000	5.63905	5,639.050		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	5,629.05000	5.62905	5,629.05000	5.62905	5,629.050		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	5,619.05000	5.61905	5,619.05000	5.61905	5,619.050		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
2038	On 02/05/2013	Bond Future			113.03890	113.03890	113.04020	113.04020			0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Call	1,434.42000	1.43442	1,435.72000	1.43572	1,434.420		0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future			117.62610	117.62610	117.62461	117.62461			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
2050	On 07/02/2013	Bond Future	112.99	Call	4,636.10000	4.63610	4,634.61000	4.63461	4,636.100			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	4,626.10000	4.62610	4,624.61000	4.62461	4,626.100			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	4,616.10000	4.61610	4,614.61000	4.61461	4,616.100			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
2050	On 02/05/2013	Bond Future			119.11146	119.11146	119.11146	119.11146				0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	1,513.64000	1.51364	1,513.64000	1.51364	1,513.640			0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	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			483.80400	483.80400	484.46400	484.46400				0.00	0	0.00
AL7T	On 02/05/2013	Index Future			489.92200	489.92200	490.59300	490.59300				0.00	0	12.00
AL7T	On 01/08/2013	Index Future			496.82500	496.82500	497.50500	497.50500				0.00	0	0.00
ALBI	On 07/02/2013	Index Future			431.70700	431.70700	431.97900	431.97900				0.00	0	810.00
ALBI	On 02/05/2013	Index Future			437.16700	437.16700	437.44400	437.44400				0.00	0	254.00
ALBI	On 01/08/2013	Index Future			443.32700	443.32700	443.60800	443.60800				0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.46630	9.46630	9.47990	9.47990		9.22	12,107,397.70		1,279	14,720.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	958.00220	0.95800	971.43000	0.97143	958.002	13.09		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	1.70220	0.00170	1.53000	0.00153	1.702	13.09		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	1,148.36660	1.14837	1,161.88120	1.16188	1,148.367	13.90		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	0.66660	0.00067	0.58120	0.00058	0.667	13.90		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	1,098.55610	1.09856	1,112.04930	1.11205	1,098.556	13.70		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	0.85610	0.00086	0.74930	0.00075	0.856	13.70		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	1,048.79860	1.04880	1,062.26530	1.06227	1,048.799	13.49		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	1.09860	0.00110	0.96530	0.00097	1.099	13.49		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.51800	9.51800	9.53260	9.53260			9,518,000.00		1,000	9,734.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	758.00000		0.75800	772.60000	0.77260	758.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	778.00000		0.77800	792.60000	0.79260	778.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	768.00000		0.76800	782.60000	0.78260	768.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.57350		9.57350	9.58900	9.58900		10.80	0.00	0	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	749.87780		0.74988	760.11440	0.76011	749.878	10.70	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	86.37780		0.08638	81.11440	0.08111	86.378	10.70	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	766.15890		0.76616	776.55700	0.77656	766.159	10.72	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	82.65890		0.08266	77.55700	0.07756	82.659	10.72	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	758.00090		0.75800	768.32050	0.76832	758.001	10.71	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	84.50090		0.08450	79.32050	0.07932	84.501	10.71	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.62440		9.62440	9.64080	9.64080		11.24	0.00	0	400.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	472.47530		0.47248	477.76410	0.47776	472.475	11.16	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	328.07530		0.32808	316.96410	0.31696	328.075	11.16	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	482.82810		0.48283	488.17220	0.48817	482.828	11.15	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	318.42810		0.31843	307.37220	0.30737	318.428	11.15	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	477.63280		0.47763	482.94710	0.48295	477.633	11.15	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	323.23280		0.32323	312.14710	0.31215	323.233	11.15	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.00640		10.00640	10.03210	10.03210		12.90	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,815.47360		2.81547	2,839.35740	2.83936	2,815.474	12.98	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	59.07360		0.05907	57.25740	0.05726	59.074	12.98	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,769.17360		2.76917	2,793.04600	2.79305	2,769.174	12.94	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	62.77360		0.06277	60.94600	0.06095	62.774	12.94	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,723.05860		2.72306	2,746.92130	2.74692	2,723.059	12.90	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	66.65860		0.06666	64.82130	0.06482	66.659	12.90	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			9.06980		9.06980	9.03910	9.03910		11.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	437.05880		0.43706	413.51160	0.41351	437.059	11.96	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	27.25880		0.02726	34.41160	0.03441	27.259	11.96	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	454.35710		0.45436	430.28140	0.43028	454.357	11.97	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	24.55710		0.02456	31.18140	0.03118	24.557	11.97	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	445.67900		0.44568	421.86490	0.42186	445.679	11.96	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	25.87900		0.02588	32.76490	0.03276	25.879	11.96	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.16070		9.16070	9.12990	9.12990		12.96	0.00	0	50.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	393.86000		0.39386	379.74800	0.37975	393.860	12.84	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	193.16000		0.19316	209.84800	0.20985	193.160	12.84	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	405.64780		0.40565	391.23730	0.39124	405.648	12.83	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	184.94780		0.18495	201.33730	0.20134	184.948	12.83	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	399.72570		0.39973	385.46490	0.38546	399.726	12.84	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	189.02570		0.18903	205.56490	0.20556	189.026	12.84	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.19550		0.19550	0.18030	0.18030			0.00	0	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.10510		0.10510	0.09710	0.09710			0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.18880		0.18880	0.17820	0.17820			0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.83050		0.83050	0.65720	0.65720			0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.08970		0.08970	0.08350	0.08350			0.00	0	67,300.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.07450		0.07450	0.06880	0.06880			0.00	0	70,400.00
CF CANDO CACS	On 26/02/2013	Can-Do Future			2,063.19420	2,063.19420	2,063.19420	2,660.21810	2,660.21810			0.00	0	40.00
CF CANDO CACT	On 26/02/2013	Can-Do Future			5,135.61400	5,135.61400	5,135.61400	4,454.83920	4,454.83920			0.00	0	40.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.97310		9.97310	9.86900	9.86900		12.56	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	842.14810		0.84215	742.99900	0.74300	842.148	14.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	9.04810		0.00905	13.99900	0.01400	9.048	14.33	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	832.42630		0.83243	733.47230	0.73347	832.426	14.27	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	9.32630		0.00933	14.47230	0.01447	9.326	14.27	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	822.71370		0.82271	723.96160	0.72396	822.714	14.20	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	9.61370		0.00961	14.96160	0.01496	9.614	14.20	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			10.10240		10.10240	9.99790	9.99790		13.65	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	665.28950		0.66529	598.39710	0.59840	665.289	12.81	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	102.88950		0.10289	140.49710	0.14050	102.890	12.81	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	657.83400		0.65783	591.76060	0.59176	657.834	12.82	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	105.43400		0.10543	143.86060	0.14386	105.434	12.82	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	650.42100		0.65042	585.17470	0.58517	650.421	12.82	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	108.02100		0.10802	147.27470	0.14727	108.021	12.82	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry			12.29780		12.29780	12.19450	12.19450		12.71	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.05	Call	271.28530		0.27129	187.07800	0.18708	271.285	14.39	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.05	Put	23.48530		0.02349	42.57800	0.04258	23.485	14.39	0.00	0	10,000.00
DAEU	On 07/02/2013	Any day expiry	12.06	Call	262.74280		0.26274	180.22810	0.18023	262.743	14.32	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.06	Put	24.94280		0.02494	45.72810	0.04573	24.943	14.32	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.10	Call	229.42290		0.22942	154.36670	0.15437	229.423	14.05	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.10	Put	31.62290		0.03162	59.86670	0.05987	31.623	14.05	0.00	0	10,000.00
DAEU	On 07/02/2013	Any day expiry	12.04	Call	279.90600		0.27991	194.83410	0.19483	279.906	14.45	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.04	Put	22.10600		0.02211	40.33410	0.04033	22.106	14.45	0.00	0	10,000.00
DAEU	On 21/11/2013	Any day expiry			12.79000		12.79000	12.68660	12.68660		14.19	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	1,119.26120		1.11926	1,045.43280	1.04543	1,119.261	13.00	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	239.26120		0.23926	268.83280	0.26883	239.261	13.00	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	1,132.98430		1.13298	1,058.39730	1.05840	1,132.984	12.99	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	232.98430		0.23298	261.79730	0.26180	232.984	12.99	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	1,126.11100		1.12611	1,051.89870	1.05190	1,126.111	13.00	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	236.11100		0.23611	265.29870	0.26530	236.111	13.00	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
DAUS	On 07/02/2013	Any day expiry			9.07440		9.07440	9.04390	9.04390		12.91	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.61	Call	465.26030		0.46526	435.42150	0.43542	465.260	15.74	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.61	Put	0.86030		0.00086	1.52150	0.00152	0.860	15.74	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	9.05	Call	81.96320		0.08196	71.96010	0.07196	81.963	12.91	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	9.05	Put	57.56320		0.05756	78.06010	0.07806	57.563	12.91	0.00	0	10,000.00
DAUS	On 07/02/2013	Any day expiry	8.59	Call	485.09110		0.48509	455.13610	0.45514	485.091	15.89	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.59	Put	0.69110		0.00069	1.23610	0.00124	0.691	15.89	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.60	Call	475.16760		0.47517	445.25780	0.44526	475.168	15.80	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.60	Put	0.76760		0.00077	1.35780	0.00136	0.768	15.80	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry			9.08430		9.08430	9.05370	9.05370		12.89	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	9.00	Call	145.81560		0.14582	130.56640	0.13057	145.816	12.97	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	9.00	Put	61.51560		0.06152	76.86640	0.07687	61.516	12.97	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Call	291.17500		0.29117	266.53820	0.26654	291.175	13.26	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Put	16.87500		0.01688	22.83820	0.02284	16.875	13.26	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.85	Call	257.15430		0.25715	234.14020	0.23414	257.154	13.20	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	8.85	Put	22.85430		0.02285	30.44020	0.03044	22.854	13.20	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Call	232.67640		0.23268	211.02780	0.21103	232.676	13.15	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Put	28.37640		0.02838	37.32780	0.03733	28.376	13.15	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Call	308.70800		0.30871	283.34890	0.28335	308.708	13.29	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Put	14.40800		0.01441	19.64890	0.01965	14.408	13.29	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Call	299.90140		0.29990	274.89590	0.27490	299.901	13.27	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Put	15.60140		0.01560	21.19590	0.02120	15.601	13.27	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			9.09790		9.09790	9.06720	9.06720		12.83	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,247.97140		1.24797	1,217.29170	1.21729	1,247.971	16.94	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	0.07140		0.00007	0.09170	0.00009	0.071	16.94	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	1,098.08140		1.09808	1,067.43170	1.06743	1,098.081	16.13	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	0.18140		0.00018	0.23170	0.00023	0.181	16.13	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Call	998.23750		0.99824	967.62940	0.96763	998.238	15.59	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	8.10	Put	0.33750		0.00034	0.42940	0.00043	0.338	15.59	0.00	0	5,000.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	504.99260		0.50499	476.22110	0.47622	504.993	12.88	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	7.09260		0.00709	9.02110	0.00902	7.093	12.88	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	495.42210		0.49542	466.92460	0.46692	495.422	12.83	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	7.52210		0.00752	9.72460	0.00972	7.522	12.83	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	485.87650		0.48588	457.67760	0.45768	485.877	12.77	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	7.97650		0.00798	10.47760	0.01048	7.976	12.77	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	393.94070		0.39394	368.21670	0.36822	393.941	12.65	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	16.04070		0.01604	21.01670	0.02102	16.041	12.65	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	168.47600		0.16848	151.76950	0.15177	168.476	12.79	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	90.57600		0.09058	104.56950	0.10457	90.576	12.79	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.35	Call	52.44010		0.05244	48.20720	0.04821	52.440	14.48	0.00	0	5,000.00
DAUS	On 26/02/2013	Any day expiry	9.35	Put	304.54010		0.30454	331.00720	0.33101	304.540	14.48	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry			9.13240		9.13240	9.10180	9.10180		12.93	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	220.07600		0.22008	206.06220	0.20606	220.076	12.89	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	147.67600		0.14768	164.26220	0.16426	147.676	12.89	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	111.05890		0.11106	103.83760	0.10384	111.059	14.08	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	328.65890		0.32866	352.03760	0.35204	328.659	14.08	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	231.03390		0.23103	216.41690	0.21642	231.034	12.87	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	138.63390		0.13863	154.61690	0.15462	138.634	12.87	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	225.51140		0.22551	211.19660	0.21120	225.511	12.88	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	143.11140		0.14311	159.39660	0.15940	143.111	12.88	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,134.17770		1.13418	1,103.99660	1.10400	1,134.178	14.80	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	1.77770		0.00178	2.19660	0.00220	1.778	14.80	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	1,034.95980		1.03496	1,004.94840	1.00495	1,034.960	14.27	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	2.55980		0.00256	3.14840	0.00315	2.560	14.27	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	242.34530		0.24235	227.12040	0.22712	242.345	12.85	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	129.94530		0.12995	145.32040	0.14532	129.945	12.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry			9.17080		9.17080	9.14030	9.14030		13.26	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	296.40890		0.29641	282.38620	0.28239	296.409	13.10	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	175.60890		0.17561	192.08620	0.19209	175.609	13.10	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	291.02890		0.29103	277.26550	0.27727	291.029	13.11	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	180.22890		0.18023	196.96550	0.19697	180.229	13.11	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	312.97690		0.31298	298.17130	0.29817	312.977	13.05	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	162.17690		0.16218	177.87130	0.17787	162.177	13.05	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	172.93950		0.17294	165.29280	0.16529	172.940	14.08	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	352.13950		0.35214	374.99280	0.37499	352.139	14.08	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	301.86130		0.30186	287.57840	0.28758	301.861	13.08	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	171.06130		0.17106	187.27840	0.18728	171.061	13.08	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,176.24490		1.17624	1,146.61160	1.14661	1,176.245	14.28	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	5.44490		0.00544	6.31160	0.00631	5.445	14.28	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,078.27870		1.07828	1,048.97120	1.04897	1,078.279	13.89	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	7.47870		0.00748	8.67120	0.00867	7.479	13.89	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			9.21030		9.21030	9.17970	9.17970			0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	139.70000		0.13970	170.30000	0.17030	139.700		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	170.30000		0.17030	139.70000	0.13970	170.300		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	160.30000		0.16030	129.70000	0.12970	160.300		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	150.30000		0.15030	119.70000	0.11970	150.300		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,110.30000		1.11030	1,079.70000	1.07970	1,110.300		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry			9.24600		9.24600	9.21530	9.21530		14.03	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	421.19310		0.42119	406.80900	0.40681	421.193	13.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	9.05	Put	225.19310		0.22519	241.50900	0.24151	225.193	13.54	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	415.94990		0.41595	401.71430	0.40171	415.950	13.56	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	229.94990		0.22995	246.41430	0.24641	229.950	13.56	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	288.92820		0.28893	279.87520	0.27988	288.928	14.38	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	392.92820		0.39293	414.57520	0.41458	392.928	14.38	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,168.48970		1.16849	1,139.84120	1.13984	1,168.490	13.92	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	22.48970		0.02249	24.54120	0.02454	22.490	13.92	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	426.49060		0.42649	411.95930	0.41196	426.491	13.52	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	220.49060		0.22049	236.65930	0.23666	220.491	13.52	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.27810		9.27810	9.24730	9.24730		14.09	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	399.22530		0.39923	386.86180	0.38686	399.225	13.94	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	311.12530		0.31113	329.56180	0.32956	311.125	13.94	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	394.67170		0.39467	382.48730	0.38249	394.672	13.97	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	316.57170		0.31657	335.18730	0.33519	316.572	13.97	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	390.16510		0.39017	378.15880	0.37816	390.165	13.99	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	322.06510		0.32207	340.85880	0.34086	322.065	13.99	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	207.38190		0.20738	202.13840	0.20214	207.382	15.95	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	729.28190		0.72928	754.83840	0.75484	729.282	15.95	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.28300		9.28300	9.25220	9.25220		14.28	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	469.96310		0.46996	455.73630	0.45574	469.963	13.63	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	246.96310		0.24696	263.53630	0.26354	246.963	13.63	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	341.13280		0.34113	331.49620	0.33150	341.133	14.44	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	408.13280		0.40813	429.29620	0.42930	408.133	14.44	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,213.67270		1.21367	1,185.59490	1.18559	1,213.673	13.95	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	30.67270		0.03067	33.39490	0.03339	30.673	13.95	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	480.39240		0.48039	465.88180	0.46588	480.392	13.58	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	237.39240		0.23739	253.68180	0.25368	237.392	13.58	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	475.15260		0.47515	460.78440	0.46078	475.153	13.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	9.05	Put	242.15260		0.24215	258.58440	0.25858	242.153	13.60	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.32100		9.32100	9.29010	9.29010		14.40	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	410.30170		0.41030	399.92610	0.39993	410.302	14.44	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	399.30170		0.39930	419.82610	0.41983	399.302	14.44	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	250.28350		0.25028	244.92950	0.24493	250.283	16.11	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	769.28350		0.76928	794.82950	0.79483	769.284	16.11	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	439.76470		0.43976	428.36660	0.42837	439.765	14.25	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	358.76470		0.35876	378.26660	0.37827	358.765	14.25	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	418.41530		0.41842	407.76780	0.40777	418.415	14.38	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	387.41530		0.38742	407.66780	0.40767	387.415	14.38	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	414.26820		0.41427	403.76840	0.40377	414.268	14.40	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	393.26820		0.39327	413.66840	0.41367	393.268	14.40	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.35530		9.35530	9.32430	9.32430		14.65	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	281.70370		0.28170	276.30600	0.27631	281.704	16.25	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	806.40370		0.80640	832.00600	0.83201	806.404	16.25	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	466.46590		0.46647	455.87860	0.45588	466.466	14.49	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	401.16590		0.40117	421.57860	0.42158	401.166	14.49	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	462.29160		0.46229	451.79980	0.45180	462.292	14.52	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	406.99160		0.40699	427.49980	0.42750	406.992	14.52	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	458.15550		0.45816	447.85110	0.44785	458.156	14.54	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	412.85550		0.41286	433.55110	0.43355	412.856	14.54	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	470.67590		0.47068	459.99490	0.45999	470.676	14.46	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	395.37590		0.39538	415.69490	0.41569	395.376	14.46	0.00	0	1,200.00
DAUS	On 28/02/2014	Any day expiry			9.52890		9.52890	9.49630	9.49630		15.44	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	790.38200		0.79038	772.86810	0.77287	790.382	14.41	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	371.48200		0.37148	386.56810	0.38657	371.482	14.41	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	800.28290		0.80028	782.55550	0.78256	800.283	14.36	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	361.38290		0.36138	376.25550	0.37626	361.383	14.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/02/2014	Any day expiry	9.10	Call	795.31540	0.79532	777.69310	0.77769	795.315	14.38	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	366.41540	0.36642	381.39310	0.38139	366.415	14.38	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.53750	9.53750	9.50490	9.50490		15.58	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	810.33070	0.81033	792.68880	0.79269	810.331	14.46	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	382.83070	0.38283	397.78880	0.39779	382.831	14.46	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	820.21750	0.82022	802.32330	0.80232	820.218	14.40	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	372.71750	0.37272	387.42330	0.38742	372.718	14.40	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	815.25750	0.81526	797.49140	0.79749	815.258	14.43	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	377.75750	0.37776	392.59140	0.39259	377.758	14.43	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			113.34333	113.34333	113.34219	113.34219			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	333.33000	0.33333	332.19000	0.33219	333.330		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	353.33000	0.35333	352.19000	0.35219	353.330		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	343.33000	0.34333	342.19000	0.34219	343.330		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 02/05/2013	Bond Future			113.42527	113.42527	113.42527	113.42527			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	109.09000	0.10909	109.09000	0.10909	109.090		0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	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			8.93866	89.66130	8.93188	89.71802			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.54	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.54	Put	3,434.63000	3.43463	3,377.91000	3.37791	3,434.630		0.00	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	8.55	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	3,345.94000	3.34594	3,289.22000	3.28922	3,345.940		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	3,257.38000	3.25738	3,200.66000	3.20066	3,257.380		0.00	0	0.00
ES33	On 02/05/2013	Bond Future			9.02504	86.96727	9.01801	87.02514			0.00	0	303.00
ES33	On 02/05/2013	Bond Future	91.02	Call	77,787.01000	77.78701	77,844.88000	77.84488	77,787.010		0.00	0	0.00
ES33	On 02/05/2013	Bond Future	91.02	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future			9.11879	88.12301	9.11154	88.18168			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	969.19000	0.96919	910.52000	0.91052	969.190		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	77,071.68000	77.07168	77,130.35000	77.13035	77,071.680		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI			431.84600	431.84600	432.09100	432.09100			0.00	0	331.00
GOVI	On 07/02/2013	GOVI	432.99	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	432.99	Put	11,440.00000	1.14400	8,990.00000	0.89900	11,440.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Put	11,540.00000	1.15400	9,090.00000	0.90900	11,540.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Put	11,640.00000	1.16400	9,190.00000	0.91900	11,640.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			437.30800	437.30800	437.55800	437.55800			0.00	0	39.00
GOVI	On 02/05/2013	GOVI	432.99	Call	43,180.00000	4.31800	45,680.00000	4.56800	43,180.000		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	43,080.00000	4.30800	45,580.00000	4.55800	43,080.000		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	42,980.00000	4.29800	45,480.00000	4.54800	42,980.000		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
GOVI	On 01/08/2013	GOVI			443.46900	443.46900	443.72300	443.72300			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	25,210.00000		2.52100	22,670.00000	2.26700	25,210.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	25,310.00000		2.53100	22,770.00000	2.27700	25,310.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	25,410.00000		2.54100	22,870.00000	2.28700	25,410.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 07/02/2013	Index Future			198.58100		198.58100	198.66100	198.66100			0.00	0	154.00
IGOV	On 02/05/2013	Index Future			201.09300		201.09300	201.17500	201.17500			0.00	0	454.00
IGOV	On 01/08/2013	Index Future			203.92600		203.92600	204.00900	204.00900			0.00	0	0.00
ILBI	On 07/02/2013	Index Future			537.73500		537.73500	539.02700	539.02700			0.00	0	183.00
ILBI	On 02/05/2013	Index Future			544.28600		544.28600	545.59200	545.59200			0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.08000		94.92000	5.08000	94.92000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.07000		94.93000	5.07000	94.93000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.06000		94.94000	5.05000	94.95000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.04000		94.96000	5.05000	94.95000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.02000		94.98000	5.05000	94.95000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.02000		94.98000	5.04000	94.96000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.04000		94.96000	5.05000	94.95000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.10000		94.90000	5.13000	94.87000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.22000		94.78000	5.24000	94.76000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.36000		94.64000	5.38000	94.62000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.51000		94.49000	5.52000	94.48000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.70000		94.30000	5.67000	94.33000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.56700		7.56700	7.59980	7.59980		8.88		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	678.21210		0.67821	710.90970	0.71091	678.212	11.53		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	1.21210		0.00121	1.10970	0.00111	1.212	11.53		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	668.27860		0.66828	700.97700	0.70098	668.279	11.46		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	1.27860		0.00128	1.17700	0.00118	1.279	11.46		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	658.34890		0.65835	691.04850	0.69105	658.349	11.38		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	1.34890		0.00135	1.24850	0.00125	1.349	11.38		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.61780		7.61780	7.65040	7.65040		10.36		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	361.03570		0.36104	387.67180	0.38767	361.036	10.52		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	83.23570		0.08324	77.27180	0.07727	83.236	10.52		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	353.89240		0.35389	380.36110	0.38036	353.892	10.51		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	86.09240		0.08609	79.96110	0.07996	86.092	10.51		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	346.82200		0.34682	373.11890	0.37312	346.822	10.51		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	89.02200		0.08902	82.71890	0.08272	89.022	10.51		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200			0.00	0	0.00
R023	On 07/02/2013	Bond Future			6.95571		109.20019	6.94279	109.29587			22,058,438.38	202	1,632.00
R023	On 07/02/2013	Bond Future	7.04	Call	621.46000		0.62146	717.14000	0.71714	621.460		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	694.88000		0.69488	790.56000	0.79056	694.880		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	768.23000		0.76823	863.91000	0.86391	768.230		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			7.00954		106.60818	6.99610	106.70560			106,608,180.00	1,000	3,002.00
R023	On 02/05/2013	Bond Future	7.05	Call	292.60000		0.29260	390.02000	0.39002	292.600		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	364.76000		0.36476	462.18000	0.46218	364.760		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Call	220.38000		0.22038	317.80000	0.31780	220.380		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.06806		108.02493	7.05411	108.12368			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	1,555.11000		1.55511	1,653.86000	1.65386	1,555.110		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	1,624.48000		1.62448	1,723.23000	1.72323	1,624.480		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	1,693.79000		1.69379	1,792.54000	1.79254	1,693.790		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.39247		124.90672	5.40354	124.87716		1.83	0.00	0	5,382.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,340.59000		2.34059	2,311.03000	2.31103	2,340.590	1.95	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.95	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,911.61000		2.91161	2,882.05000	2.88205	2,911.610	1.98	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.98	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
R157	On 07/02/2013	Bond Future	6.70	Call	3,427.62000		3.42762	3,398.06000	3.39806	3,427.620	1.98	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.98	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,556.16000		3.55616	3,526.60000	3.52660	3,556.160	1.98	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.98	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,684.52000		3.68452	3,654.96000	3.65496	3,684.520	1.98	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.98	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.40251	119.61613		5.41456	119.58686		1.75	0.00	0	13,892.00
R157	On 02/05/2013	Bond Future	5.35	Call	355.87000		0.35587	362.65000	0.36265	355.870	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	483.56000		0.48356	519.61000	0.51961	483.560	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	367.16000		0.36716	373.73000	0.37373	367.160	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	470.52000		0.47052	506.36000	0.50636	470.520	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	344.80000		0.34480	351.78000	0.35178	344.800	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	496.83000		0.49683	533.08000	0.53308	496.830	1.74	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.40141	121.20577		5.41505	121.17617		1.62	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,750.14000		91.75014	91,720.54000	91.72054	91,750.140	1.74	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.74	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.43401	116.08599		5.45031	116.05520		1.51	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	798.00000		0.79800	825.04000	0.82504	798.000	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	466.19000		0.46619	524.02000	0.52402	466.190	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	775.47000		0.77547	802.99000	0.80299	775.470	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	481.30000		0.48130	539.61000	0.53961	481.300	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	786.69000		0.78669	813.98000	0.81398	786.690	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	473.70000		0.47370	531.78000	0.53178	473.700	1.52	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future			7.46617		127.42555	7.45846	127.50307		10.81	0.00	0	44,695.00
R186	On 07/02/2013	Bond Future	7.00	Call	6.32000		0.00632	16.14000	0.01614	6.320	10.62	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	4,816.18000		4.81618	4,748.48000	4.74848	4,816.180	10.62	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	145.69000		0.14569	217.80000	0.21780	145.690	10.71	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	2,344.82000		2.34482	2,339.41000	2.33941	2,344.820	10.71	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Call	213.18000		0.21318	300.84000	0.30084	213.180	10.73	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Put	2,001.36000		2.00136	2,011.50000	2.01150	2,001.360	10.73	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	2,887.15000		2.88715	3,000.36000	3.00036	2,887.150	10.95	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	79.21000		0.07921	114.90000	0.11490	79.210	10.95	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	5,212.37000		5.21237	5,294.90000	5.29490	5,212.370	11.09	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	3.60000		0.00360	8.61000	0.00861	3.600	11.09	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.45	Call	9,366.27000		9.36627	9,443.80000	9.44380	9,366.270	11.34	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	0.00000		0.00000	0.01000	0.00001	0.000	11.34	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	9,546.30000		9.54630	9,623.83000	9.62383	9,546.300	11.35	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	0.00000		0.00000	0.01000	0.00001	0.000	11.35	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	993.41000		0.99341	1,138.17000	1.13817	993.410	10.81	0.00	0	540.00
R186	On 07/02/2013	Bond Future	7.50	Put	654.04000		0.65404	721.28000	0.72128	654.040	10.81	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Call	9,815.61000		9.81561	9,893.13000	9.89313	9,815.610	11.37	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.37	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Call	10,262.48000		10.26248	10,340.00000	10.34000	10,262.480	11.37	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.37	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	8,186.37000		8.18637	8,263.97000	8.26397	8,186.370	11.27	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	0.02000		0.00002	0.10000	0.00010	0.020	11.27	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future			7.53007		128.96685	7.52204	129.04610		11.55	1,289,668.50	10	26,652.00
R186	On 02/05/2013	Bond Future	7.75	Call	4,184.48000		4.18448	4,301.41000	4.30141	4,184.480	11.68	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	2,041.17000		2.04117	2,078.85000	2.07885	2,041.170	11.68	0.00	0	100.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,346.29000		2.34629	2,443.15000	2.44315	2,346.290	11.52	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	3,738.67000		3.73867	3,756.28000	3.75628	3,738.670	11.52	0.00	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	7.40	Call	2,388.87000		2.38887	2,487.04000	2.48704	2,388.870	11.52	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	3,681.13000		3.68113	3,700.05000	3.70005	3,681.130	11.52	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	2,431.92000		2.43192	2,531.39000	2.53139	2,431.920	11.53	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	3,624.17000		3.62417	3,644.39000	3.64439	3,624.170	11.53	0.00	0	0.00
R186	On 02/05/2013	Bond Future	6.75	Call	556.55000		0.55655	601.34000	0.60134	556.550	11.32	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	8,593.27000		8.59327	8,558.81000	8.55881	8,593.270	11.32	0.00	0	0.00
R186	On 01/08/2013	Bond Future			7.59924		125.39547	7.59093	125.47583		12.00	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	116,123.06000		116.12306	116,203.42000	116.20342	116,123.060	12.49	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	12.49	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.68194		127.14020	7.67340	127.22091		12.03	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	7,729.43000		7.72943	7,961.77000	7.96177	7,729.430	12.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,506.40000		3.50640	3,658.03000	3.65803	3,506.400	12.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	7,785.83000		7.78583	8,018.35000	8.01835	7,785.830	12.25	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,472.88000		3.47288	3,624.69000	3.62469	3,472.880	12.25	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	7,842.39000		7.84239	8,075.09000	8.07509	7,842.390	12.25	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,439.62000		3.43962	3,591.61000	3.59161	3,439.620	12.25	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	11,440.06000		11.44006	11,610.59000	11.61059	11,440.060	12.57	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,902.43000		1.90243	1,992.25000	1.99225	1,902.430	12.57	0.00	0	130.00
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			217.43555		217.43555	217.45060	217.45060			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,445.55000		4.44555	4,460.60000	4.46060	4,445.550		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	4,435.55000		4.43555	4,450.60000	4.45060	4,435.550		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On 07/02/2013	Bond Future	213.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Call	4,425.55000		4.42555	4,440.60000	4.44060	4,425.550		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			285.74510		285.74510	285.76521	285.76521			0.00	0	635.00
R197	On 07/02/2013	Bond Future	278.99	Call	6,755.10000		6.75510	6,775.21000	6.77521	6,755.100		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	6,745.10000		6.74510	6,765.21000	6.76521	6,745.100		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	6,735.10000		6.73510	6,755.21000	6.75521	6,735.100		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			289.35381		289.35381	289.37731	289.37731			0.00	0	2,184.00
R197	On 02/05/2013	Bond Future	282.39	Call	6,963.81000		6.96381	6,987.31000	6.98731	6,963.810		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	6,953.81000		6.95381	6,977.31000	6.97731	6,953.810		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	6,943.81000		6.94381	6,967.31000	6.96731	6,943.810		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 07/02/2013	Bond Future			5.11425		107.61781	5.12925	107.59048		1.22	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	9.03000		0.00903	9.53000	0.00953	9.030	1.20	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	254.04000		0.25404	281.87000	0.28187	254.040	1.20	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	880.35000		0.88035	853.02000	0.85302	880.350	1.26	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.26	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	1,954.60000		1.95460	1,927.27000	1.92727	1,954.600	1.33	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.33	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,043.47000		2.04347	2,016.14000	2.01614	2,043.470	1.34	0.00	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 07/02/2013	Bond Future	6.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.34	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,132.24000		2.13224	2,104.91000	2.10491	2,132.240	1.34	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.34	0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.08907	108.91956		5.10602	108.89245		1.04	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.13000		0.00013	0.14000	0.00014	0.130	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,679.82000		1.67982	1,706.94000	1.70694	1,679.820	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.14000		0.00014	0.16000	0.00016	0.140	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,663.49000		1.66349	1,690.62000	1.69062	1,663.490	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.11000		0.00011	0.13000	0.00013	0.110	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,696.13000		1.69613	1,723.26000	1.72326	1,696.130	0.97	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.03560	105.96264		5.05579	105.93522		0.96	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,716.96000		68.71696	68,689.54000	68.68954	68,716.960	1.04	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.98644	107.43700		5.01240	107.40854		0.85	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	225.03000		0.22503	228.87000	0.22887	225.030	0.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	429.81000		0.42981	462.11000	0.46211	429.810	0.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	229.43000		0.22943	233.17000	0.23317	229.430	0.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	423.21000		0.42321	455.41000	0.45541	423.210	0.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	220.70000		0.22070	224.63000	0.22463	220.700	0.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	436.48000		0.43648	468.87000	0.46887	436.480	0.84	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			212.41731		212.41731	212.58392	212.58392			0.00	0	2,454.00
R202	On 07/02/2013	Bond Future	204.99	Call	7,427.31000		7.42731	7,593.92000	7.59392	7,427.310		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	7,417.31000		7.41731	7,583.92000	7.58392	7,417.310		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 07/02/2013	Bond Future	205.01	Call	7,407.31000	7.40731	7,573.92000	7.57392	7,407.310			0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future			215.09985	215.09985	215.27126	215.27126				0.00	0	48,202.00
R202	On 02/05/2013	Bond Future	211.04	Call	4,059.85000	4.05985	4,231.26000	4.23126	4,059.850			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	4,049.85000	4.04985	4,221.26000	4.22126	4,049.850			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	4,039.85000	4.03985	4,211.26000	4.21126	4,039.850			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 07/02/2013	Bond Future			5.82893	113.03055	5.85058	112.93959			4.00	0.00	0	16,069.00
R203	On 07/02/2013	Bond Future	5.54	Call	8.67000	0.00867	8.36000	0.00836	8.670		3.96	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,231.44000	1.23144	1,322.09000	1.32209	1,231.440		3.96	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,185.57000	1.18557	1,103.50000	1.10350	1,185.570		4.10	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	11.83000	0.01183	20.72000	0.02072	11.830		4.10	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,573.14000	2.57314	2,482.22000	2.48222	2,573.140		4.19	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	0.02000	0.00002	0.06000	0.00006	0.020		4.19	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,980.49000	2.98049	2,889.54000	2.88954	2,980.490		4.21	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	0.00000	0.00000	0.01000	0.00001	0.000		4.21	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,385.97000	3.38597	3,295.01000	3.29501	3,385.970		4.24	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	0.00000	0.00000	0.00000	0.00000	0.000		4.24	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,551.24000	4.55124	4,460.28000	4.46028	4,551.240		4.27	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	0.00000	0.00000	0.00000	0.00000	0.000		4.27	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,385.30000	5.38530	5,294.34000	5.29434	5,385.300		4.27	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	0.00000	0.00000	0.00000	0.00000	0.000		4.27	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,777.04000	2.77704	2,686.10000	2.68610	2,777.040		4.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/02/2013	Bond Future	6.50	Put	0.00000	0.00000	0.02000	0.00002	0.000	4.20	0.00	0	0.00	
R203	On 02/05/2013	Bond Future			5.86170	110.24133	5.88455	110.14989		4.00	0.00	0	5,000.00	
R203	On 02/05/2013	Bond Future	5.90	Call	957.78000	0.95778	921.77000	0.92177	957.780	3.98	0.00	0	0.00	
R203	On 02/05/2013	Bond Future	5.90	Put	804.57000	0.80457	860.00000	0.86000	804.570	3.98	0.00	0	0.00	
R203	On 02/05/2013	Bond Future	5.91	Call	979.29000	0.97929	942.61000	0.94261	979.290	3.99	0.00	0	0.00	
R203	On 02/05/2013	Bond Future	5.91	Put	786.12000	0.78612	840.88000	0.84088	786.120	3.99	0.00	0	0.00	
R203	On 02/05/2013	Bond Future	5.89	Call	936.54000	0.93654	901.20000	0.90120	936.540	3.98	0.00	0	0.00	
R203	On 02/05/2013	Bond Future	5.89	Put	823.31000	0.82331	879.41000	0.87941	823.310	3.98	0.00	0	0.00	
R203	On 01/08/2013	Bond Future			5.89369	111.70636	5.91816	111.61372		3.82	0.00	0	0.00	
R203	On 01/08/2013	Bond Future	109.11	Call	98,493.16000	98.49316	98,400.52000	98.40052	98,493.160	4.03	0.00	0	0.00	
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000	0.00000	0.00000	0.00000	0.000	4.03	0.00	0	0.00	
R203	On 07/11/2013	Bond Future			5.94988	109.10170	5.97655	109.00710		3.77	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	571.00	Call	106,872.18000	106.87218	106,777.58000	106.77758	106,872.180	4.01	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	4.01	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	5.99	Call	1,510.63000	1.51063	1,483.38000	1.48338	1,510.630	3.77	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	5.99	Put	1,368.36000	1.36836	1,435.71000	1.43571	1,368.360	3.77	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	6.00	Call	1,529.12000	1.52912	1,501.49000	1.50149	1,529.120	3.77	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	6.00	Put	1,351.42000	1.35142	1,418.39000	1.41839	1,351.420	3.77	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	6.01	Call	1,548.12000	1.54812	1,520.11000	1.52011	1,548.120	3.77	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	6.01	Put	1,335.01000	1.33501	1,401.60000	1.40160	1,335.010	3.77	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	5.71	Call	1,044.64000	1.04464	1,027.14000	1.02714	1,044.640	3.74	0.00	0	15.00	
R203	On 07/11/2013	Bond Future	5.71	Put	1,900.14000	1.90014	1,977.24000	1.97724	1,900.140	3.74	0.00	0	0.00	
R203	On 15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R203/R157	On 15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R204	On 07/02/2013	Bond Future			6.09923	110.39369	6.13102	110.23064		5.31	0.00	0	11,262.00	
R204	On 07/02/2013	Bond Future	7.29	Call	5,908.63000	5.90863	5,745.58000	5.74558	5,908.630	5.64	0.00	0	0.00	
R204	On 07/02/2013	Bond Future	7.29	Put	0.00000	0.00000	0.00000	0.00000	0.000	5.64	0.00	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 07/02/2013	Bond Future	7.45	Call	6,672.31000		6.67231	6,509.26000	6.50926	6,672.310	5.64	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.64	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	9,014.44000		9.01444	8,851.39000	8.85139	9,014.440	5.64	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.64	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	9,245.00000		9.24500	9,081.95000	9.08195	9,245.000	5.64	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.64	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	9,474.92000		9.47492	9,311.87000	9.31187	9,474.920	5.64	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.64	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.14085		111.72897	6.17414	111.56457		5.43	0.00	0	434.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,645.55000		1.64555	1,571.94000	1.57194	1,645.550	5.44	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	862.33000		0.86233	953.12000	0.95312	862.330	5.44	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,675.55000		1.67555	1,600.84000	1.60084	1,675.550	5.45	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	843.35000		0.84335	933.04000	0.93304	843.350	5.45	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,615.83000		1.61583	1,543.32000	1.54332	1,615.830	5.44	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	881.62000		0.88162	973.51000	0.97351	881.620	5.44	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.18493		109.18694	6.22012	109.02039		5.49	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,303.44000		100.30344	100,136.89000	100.13689	100,303.440	5.76	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.76	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.24600		110.70632	6.28361	110.53674		5.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,169.96000		2.16996	2,108.39000	2.10839	2,169.960	5.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,926.59000		1.92659	2,034.60000	2.03460	1,926.590	5.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,194.13000		2.19413	2,131.96000	2.13196	2,194.130	5.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,905.76000		1.90576	2,013.17000	2.01317	1,905.760	5.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,176.73000		4.17673	4,076.75000	4.07675	4,176.730	5.50	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	838.65000		0.83865	908.25000	0.90825	838.650	5.50	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,145.94000		2.14594	2,084.97000	2.08497	2,145.940	5.28	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,947.59000		1.94759	2,056.20000	2.05620	1,947.590	5.28	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R206	On 07/02/2013	Bond Future			5.11939		102.69296	5.12952	102.68379		0.51		0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.49		0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	326.40000		0.32640	335.57000	0.33557	326.400	0.49		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	2.65000		0.00265	2.84000	0.00284	2.650	0.50		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	110.90000		0.11090	120.26000	0.12026	110.900	0.50		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	748.21000		0.74821	739.04000	0.73904	748.210	0.55		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.55		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	792.97000		0.79297	783.80000	0.78380	792.970	0.55		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.55		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	837.71000		0.83771	828.54000	0.82854	837.710	0.55		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.55		0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.07462		103.93514	5.08747	103.92638		0.42		0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,153.10000		1.15310	1,161.86000	1.16186	1,153.100	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,146.15000		1.14615	1,154.91000	1.15491	1,146.150	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,160.05000		1.16005	1,168.81000	1.16881	1,160.050	0.39		0.00	0	0.00
R206	On 01/08/2013	Bond Future			4.87134		101.55432	4.89136	101.54548		0.31		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,556.21000		30.55621	30,547.37000	30.54737	30,556.210	0.34		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.34		0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.33526		102.96729	4.38873	102.95771		0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	40.89000		0.04089	43.00000	0.04300	40.890	0.12		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/11/2013	Bond Future	4.30	Put	47.20000		0.04720	58.89000	0.05889	47.200	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	41.75000		0.04175	43.81000	0.04381	41.750	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	46.27000		0.04627	57.91000	0.05791	46.270	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	40.04000		0.04004	42.20000	0.04220	40.040	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	48.15000		0.04815	59.89000	0.05989	48.150	0.12	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			6.43511		105.04838	6.41693	105.15149		6.46	0.00	0	4,309.00
R207	On 07/02/2013	Bond Future	7.66	Call	6,667.99000		6.66799	6,771.10000	6.77110	6,667.990	6.84	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.84	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	7,396.27000		7.39627	7,499.38000	7.49938	7,396.270	6.84	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.84	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	9,440.45000		9.44045	9,543.56000	9.54356	9,440.450	6.84	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.84	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	9,692.21000		9.69221	9,795.32000	9.79532	9,692.210	6.84	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.84	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	9,943.15000		9.94315	10,046.26000	10.04626	9,943.150	6.84	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.84	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.48684		106.31902	6.46775	106.42397		6.75	0.00	0	841.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,337.51000		1.33751	1,425.45000	1.42545	1,337.510	6.74	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,540.15000		1.54015	1,523.14000	1.52314	1,540.150	6.74	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,364.02000		1.36402	1,452.82000	1.45282	1,364.020	6.74	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,511.61000		1.51161	1,495.46000	1.49546	1,511.610	6.74	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,311.31000		1.31131	1,398.39000	1.39839	1,311.310	6.74	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,569.04000		1.56904	1,551.17000	1.55117	1,569.040	6.74	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.54292		104.09532	6.52288	104.20168		6.85	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	96,524.13000		96.52413	96,630.49000	96.63049	96,524.130	7.17	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.17	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.61173		105.54368	6.59073	105.65088		6.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R207	On 07/11/2013	Bond Future	6.70	Call	2,752.89000		2.75289	2,848.74000	2.84874	2,752.890	6.84		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,303.79000		2.30379	2,292.44000	2.29244	2,303.790	6.84		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	2,780.63000		2.78063	2,876.79000	2.87679	2,780.630	6.85		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,280.81000		2.28081	2,269.77000	2.26977	2,280.810	6.85		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	2,725.29000		2.72529	2,820.83000	2.82083	2,725.290	6.84		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,326.95000		2.32695	2,315.29000	2.31529	2,326.950	6.84		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			6.59500		103.45630	6.57679	103.57026		7.37		23,794,949.00	230	19,094.00
R208	On 07/02/2013	Bond Future	8.00	Call	8,332.33000		8.33233	8,446.29000	8.44629	8,332.330	7.81		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.81		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	8,612.78000		8.61278	8,726.74000	8.72674	8,612.780	7.81		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.81		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	12,853.47000		12.85347	12,967.43000	12.96743	12,853.470	7.81		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	7.81		0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	0.10000		0.00010	0.49000	0.00049	0.100	7.22		0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	3,807.31000		3.80731	3,693.74000	3.69374	3,807.310	7.22		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	7,085.66000		7.08566	7,199.62000	7.19962	7,085.660	7.81		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.81		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	7,484.58000		7.48458	7,598.54000	7.59854	7,484.580	7.81		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.81		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	8,050.82000		8.05082	8,164.78000	8.16478	8,050.820	7.81		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.81		0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.64435		101.31475	6.62534	101.43070		8.10		0.00	0	3,173.00
R208	On 02/05/2013	Bond Future	6.66	Call	1,686.43000		1.68643	1,764.49000	1.76449	1,686.430	8.08		0.00	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	1,591.11000		1.59111	1,553.22000	1.55322	1,591.110	8.08	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	1,625.28000		1.62528	1,701.18000	1.70118	1,625.280	8.07	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,651.80000		1.65180	1,611.75000	1.61175	1,651.800	8.07	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	1,655.69000		1.65569	1,732.68000	1.73268	1,655.690	8.08	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,621.26000		1.62126	1,582.30000	1.58230	1,621.260	8.08	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.69718		102.66116	6.67736	102.77866		8.05	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	93,616.69000		93.61669	93,734.19000	93.73419	93,616.690	8.41	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.41	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.76623		100.69420	6.74557	100.81275		8.24	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,036.27000		3.03627	3,153.73000	3.15373	3,036.270	8.27	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,785.67000		2.78567	2,784.58000	2.78458	2,785.670	8.27	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,446.78000		5.44678	5,584.46000	5.58446	5,446.780	8.56	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,345.85000		1.34585	1,364.98000	1.36498	1,345.850	8.56	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	2,976.70000		2.97670	3,093.48000	3.09348	2,976.700	8.26	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,840.51000		2.84051	2,838.74000	2.83874	2,840.510	8.26	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,006.41000		3.00641	3,123.53000	3.12353	3,006.410	8.26	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,812.99000		2.81299	2,811.56000	2.81156	2,812.990	8.26	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			8.33642		81.06258	8.32879	81.12729		14.92	0.00	0	6,620.00
R209	On 07/02/2013	Bond Future	8.63	Call	2,499.77000		2.49977	2,581.02000	2.58102	2,499.770	15.11	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	71.58000		0.07158	88.12000	0.08812	71.580	15.11	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	4,023.31000		4.02331	4,092.01000	4.09201	4,023.310	15.21	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	7.40000		0.00740	11.39000	0.01139	7.400	15.21	0.00	0	14,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/02/2013	Bond Future	8.95	Call	4,945.13000		4.94513	5,011.03000	5.01103	4,945.130	15.27	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	1.43000		0.00143	2.62000	0.00262	1.430	15.27	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	5,778.53000		5.77853	5,843.55000	5.84355	5,778.530	15.33	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	0.26000		0.00026	0.57000	0.00057	0.260	15.33	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	6,078.18000		6.07818	6,143.06000	6.14306	6,078.180	15.35	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	0.14000		0.00014	0.31000	0.00031	0.140	15.35	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	5,325.60000		5.32560	5,390.98000	5.39098	5,325.600	15.30	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	0.68000		0.00068	1.35000	0.00135	0.680	15.30	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	5,703.33000		5.70333	5,768.39000	5.76839	5,703.330	15.33	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	0.31000		0.00031	0.66000	0.00066	0.310	15.33	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.40166		78.90154	8.39380	78.96734		17.00	0.00	0	1,564.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,345.30000		1.34530	1,364.50000	1.36450	1,345.300	16.78	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	4,730.96000		4.73096	4,684.36000	4.68436	4,730.960	16.78	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,292.30000		1.29230	1,310.20000	1.31020	1,292.300	16.78	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	4,856.87000		4.85687	4,808.97000	4.80897	4,856.870	16.78	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,318.62000		1.31862	1,336.95000	1.33695	1,318.620	16.78	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	4,793.66000		4.79366	4,746.19000	4.74619	4,793.660	16.78	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.47187		79.95009	8.46379	80.01680		17.92	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	70,000.98000		70.00098	70,067.69000	70.06769	70,000.980	18.57	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.57	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.55462		77.91844	8.54634	77.98571		18.80	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,197.52000		6.19752	6,438.73000	6.43873	6,197.520	19.04	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,166.59000		4.16659	4,340.53000	4.34053	4,166.590	19.04	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	9,415.99000		9.41599	9,600.44000	9.60044	9,415.990	19.57	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,297.70000		2.29770	2,414.88000	2.41488	2,297.700	19.57	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,110.99000		6.11099	6,352.45000	6.35245	6,110.990	19.02	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,236.10000		4.23610	4,410.29000	4.41029	4,236.100	19.02	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,154.19000		6.15419	6,395.53000	6.39553	6,154.190	19.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.80	Put	4,201.22000		4.20122	4,375.29000	4.37529	4,201.220	19.03	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 07/02/2013	Bond Future			164.89348		164.89348	164.89889	164.89889			0.00	0	1,237.00
R210	On 07/02/2013	Bond Future	156.99	Call	7,903.48000		7.90348	7,908.89000	7.90889	7,903.480		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	7,893.48000		7.89348	7,898.89000	7.89889	7,893.480		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	7,883.48000		7.88348	7,888.89000	7.88889	7,883.480		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			165.11863		165.11863	165.12587	165.12587			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	3,978.63000		3.97863	3,985.87000	3.98587	3,978.630		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	3,968.63000		3.96863	3,975.87000	3.97587	3,968.630		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	3,958.63000		3.95863	3,965.87000	3.96587	3,958.630		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			126.55172		126.55172	126.57255	126.57255			0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	3,561.72000		3.56172	3,582.55000	3.58255	3,561.720		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	3,551.72000		3.55172	3,572.55000	3.57255	3,551.720		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 07/02/2013	Bond Future	123.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Call	3,541.72000	3.54172	3,562.55000	3.56255	3,541.720		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			128.14997	128.14997	128.17245	128.17245			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,459.97000	2.45997	2,482.45000	2.48245	2,459.970		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	2,449.97000	2.44997	2,472.45000	2.47245	2,449.970		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	2,439.97000	2.43997	2,462.45000	2.46245	2,439.970		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 07/02/2013	Bond Future			132.96023	132.96023	132.97105	132.97105			0.00	0	2,405.00
R212	On 07/02/2013	Bond Future	128.99	Call	3,970.23000	3.97023	3,981.05000	3.98105	3,970.230		0.00	0	0.00
R212	On 07/02/2013	Bond Future	128.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Call	3,960.23000	3.96023	3,971.05000	3.97105	3,960.230		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Call	3,950.23000	3.95023	3,961.05000	3.96105	3,950.230		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future			134.63937	134.63937	134.65190	134.65190			0.00	0	18,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,549.37000	3.54937	3,561.90000	3.56190	3,549.370		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	3,539.37000	3.53937	3,551.90000	3.55190	3,539.370		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	3,529.37000	3.52937	3,541.90000	3.54190	3,529.370		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/02/2013	Bond Future			8.04159	93.35507	8.03403	93.42131		14.04	0.00	0	10,414.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/02/2013	Bond Future	8.90	Call	7,083.04000		7.08304	7,149.46000	7.14946	7,083.040	14.47	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	0.05000		0.00005	0.23000	0.00023	0.050	14.47	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	7,470.07000		7.47007	7,536.40000	7.53640	7,470.070	14.49	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	0.02000		0.00002	0.11000	0.00011	0.020	14.49	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	7,854.45000		7.85445	7,920.73000	7.92073	7,854.450	14.51	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	0.01000		0.00001	0.05000	0.00005	0.010	14.51	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	8,236.19000		8.23619	8,302.45000	8.30245	8,236.190	14.51	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	0.00000		0.00000	0.02000	0.00002	0.000	14.51	0.00	0	0.00
R213	On 02/05/2013	Bond Future			8.10548		90.95011	8.09767	91.01760		15.29	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	1,859.58000		1.85958	1,997.84000	1.99784	1,859.580	15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	4,016.48000		4.01648	4,087.25000	4.08725	4,016.480	15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	1,793.65000		1.79365	1,929.82000	1.92982	1,793.650	15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	4,129.57000		4.12957	4,198.25000	4.19825	4,129.570	15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	1,826.42000		1.82642	1,963.65000	1.96365	1,826.420	15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	4,072.77000		4.07277	4,142.51000	4.14251	4,072.770	15.23	0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.17522		92.15875	8.16718	92.22717		15.46	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	81,543.73000		81.54373	81,612.15000	81.61215	81,543.730	16.04	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.04	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.25963		89.90461	8.25139	89.97352		16.19	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	6,642.21000		6.64221	6,889.71000	6.88971	6,642.210	16.44	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,782.66000		3.78266	3,961.25000	3.96125	3,782.660	16.44	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,548.94000		6.54894	6,796.84000	6.79684	6,548.940	16.42	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,848.99000		3.84899	4,027.98000	4.02798	3,848.990	16.42	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,595.51000		6.59551	6,843.21000	6.84321	6,595.510	16.43	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,815.70000		3.81570	3,994.49000	3.99449	3,815.700	16.43	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On 07/02/2013	Bond Future			8.37638		82.79959	8.36875	82.86785		15.48	0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	2,030.94000		2.03094	2,151.65000	2.15165	2,030.940	15.53	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	158.20000		0.15820	210.65000	0.21065	158.200	15.53	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	2,103.47000		2.10347	2,222.27000	2.22227	2,103.470	15.53	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	144.85000		0.14485	195.39000	0.19539	144.850	15.53	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	2,176.78000		2.17678	2,293.63000	2.29363	2,176.780	15.54	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	132.45000		0.13245	181.04000	0.18104	132.450	15.54	0.00	0	0.00
R214	On 02/05/2013	Bond Future			8.43844		80.51932	8.43057	80.58886		17.67	0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Call	71,739.70000		71.73970	71,809.24000	71.80924	71,739.700	18.37	0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.37	0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.50607		81.58936	8.49798	81.65987		18.61	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	71,141.46000		71.14146	71,211.97000	71.21197	71,141.460	19.28	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	19.28	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.46360		1.46360	1.45740	1.45740		12.80	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,737.91300		0.17379	1,675.98370	0.16760	1,737.913	14.61	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	1.91300		0.00019	1.98370	0.00020	1.913	14.61	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,638.58990		0.16386	1,576.65200	0.15767	1,638.590	14.35	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	2.58990		0.00026	2.65200	0.00027	2.590	14.35	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,539.61530		0.15396	1,477.83850	0.14778	1,539.615	14.16	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	3.61530		0.00036	3.83850	0.00038	3.615	14.16	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.47500		1.47500	1.46830	1.46830		13.48	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	998.63540		0.09986	950.62890	0.09506	998.635	13.02	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	148.63540		0.01486	167.62890	0.01676	148.635	13.02	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	923.80180		0.09238	877.97350	0.08780	923.802	13.01	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	173.80180		0.01738	194.97350	0.01950	173.802	13.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	854.87810		0.08549	811.89400	0.08119	854.878	13.10	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	204.87810		0.02049	228.89400	0.02289	204.878	13.10	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>371,483,879.18</b>	<b>24,435</b>	<b>1 556 859.00</b>	

### i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		11.88685	99.94188	11.79881			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		23.71674	108.85858	23.54652			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011		9.60277	100.00011	9.53162			0.00	0	3,225,000.00
AA05	On 22/03/2019	Spot Bond			111.70673		11.95302	111.70673	11.86543			0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.63261		0.01899	100.63261	0.01885			201,265,220,000.00	2,000,000	1,000,000.00
AB011	On 21/11/2023	Spot Bond			100.64155		0.00773	100.64155	0.00768			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		46.38646	8.00000	46.35632			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			101.73855		10.45118	101.73855	10.38018			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			105.29362		25.51482	105.29362	25.33659			0.00	0	13,110,000.00
AB07	On 07/03/2014	Spot Bond			105.62267		48.34604	105.62267	48.00745			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond			100.96284		9.15417	100.96284	11.37997			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			111.66393		13.66741	111.66393	13.56729			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			100.00003		60.89202	100.00003	60.31089			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond			215.58145		80.19784	215.58145	79.13940			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12		On 20/09/2014	Spot Bond	134.94825	30.12356	134.94825	29.85959		0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond	269.82094	2.68859	269.82094	2.65101		0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	100.53123	22.85498	100.53123	22.68849		0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	100.25380	41.58521	100.25380	41.27635		0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	100.10451	12.98908	100.10451	12.89274		0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	100.10764	8.38603	100.10764	8.32383		0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	100.11256	7.91701	100.11256	7.85828		0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	100.11573	7.98145	100.11573	7.92225		0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	113.03853	28.04794	113.03853	27.84044		0.00	0	3,700,000.00
ABL10B		On 15/03/2015	Spot Bond	102.88112	22.50054	102.88112	22.32953		0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	106.71879	34.32949	106.71879	34.08703		0.00	0	0.00
ABL11B		On 29/09/2014	Spot Bond	101.43096	29.11122	101.43096	28.89273		0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	100.69530	22.81040	100.69530	22.64032		0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	101.53927	11.23270	101.53927	11.14831		0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	101.47729	15.73051	101.47729	15.61241		304,431,870,000.00	3,000,000	500,000.00
ABL15		On 09/10/2017	Spot Bond	101.61005	9.47546	101.61005	9.40423		0.00	0	0.00
ABL7		On 18/02/2013	Spot Bond	104.93328	107.52240	104.93328	106.63826		0.00	0	0.00
ABL8A		On 19/09/2013	Spot Bond	108.48706	68.15585	108.48706	67.66805		0.00	0	1,300,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8B	On 19/09/2013	Spot Bond	101.57306	59.73080	101.57306	61.85259				0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	104.57730	100.00000	103.75816				0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	97.07447	100.00000	96.30607				0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.57314	102.37213	100.57314	101.55732				0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	80.22655	215.26681	79.16888				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	41.14488	133.33110	40.78759			2,687,954,976,000.00	20,160,000	5,480,000.00	
ABLI03	On 15/03/2015	Spot Bond	122.14204	21.88198	122.14204	21.70424				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	9.12724	113.35700	9.05724				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	16.47243	123.70523	16.34148				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	16.65547	102.18114	16.52965				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.88797	99.83242	10.80741				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	10.94432	99.82309	10.86335				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	11.48131	99.81405	11.39637				0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond	106.48741	5.16349	106.48741	5.12599				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	21.50622	100.00000	21.34684				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	3.77750	165.75435	3.73915				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	12.80856	157.68318	12.68317				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN09	On 27/06/2023	Spot Bond	170.05600	3.05820	170.05600	3.02656			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	133.32086	143.83197	131.88273			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.58683	172.68858	3.54931			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	80.20149	215.54135	79.14315			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	80.19731	215.58717	79.13886			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	92.33631	100.00000	91.68144			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.78452	71.58015	6.75448			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.78452	71.58015	6.75448			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	98.77010	100.36979	98.01929			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	12.29210	84.61000	12.23031			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	19.03540	92.57000	18.93315			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.96313	100.05362	10.88185			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	16.96690	95.34000	16.87378			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	31.75830	100.00000	31.57788			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	15.83706	94.00000	15.75104			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	14.83474	94.99000	14.75354			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	31.19652	89.20000	31.03073			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	29.75254	90.02000	29.59292			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN47	On 05/04/2017	Spot Bond	101.37010	8.89413	101.37010	8.82741				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	8.74976	101.21709	8.68422				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	28.44955	89.83000	28.29715				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	20.49081	136.93312	20.31539				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	23.99475	102.86000	23.85565				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	24.44333	96.69000	24.30516				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	23.49033	96.61000	23.35763				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	23.11026	96.38000	22.97992				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	9.29790	99.94804	9.22904				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	23.53619	121.81240	23.35138				0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	73.68592	104.20000	73.24757				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	9.23999	101.30453	9.17072				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	20.90820	93.54000	20.79282				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	19.84702	92.85000	19.73809				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	1.95671	103.39542	1.94324				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.56607	149.61017	2.54255				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.19574	196.08295	2.17115				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN64	On 12/10/2015	Spot Bond	95.40000	16.49059	95.40000	16.39929			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	69.26289	107.27000	68.84249			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	16.35366	94.09000	16.26303			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	8.58798	100.00000	8.38998			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	13.11833	114.69202	13.02014			0.00	0	5,000,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	23.59231	105.76936	23.42690		61,980,844,960.00		586,000	4,993,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	9.46298	102.79126	9.39852			0.00	0	3,700,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	12.07501	101.48825	11.99315			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	110.44192	17.84369	110.44192	17.71413		441,767,680,000.00		4,000,000	2,000,000.00
ABS11	On 11/06/2014	Spot Bond	125.04605	35.89953	125.04605	35.60422			0.00	0	10,000,000.00
ABS11	On 11/06/2014	Spot Bond	4.00000	121.11603	4.00000	121.04564			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	2.65054	274.59193	2.61306			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	123.88924	4.61715	123.88924	4.57923			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	2.43357	128.40915	2.41302			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	77.52506	99.53952	76.87218			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	94.96910	100.06620	94.27717			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	83.16782	100.07265	82.06805			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	24.64778	100.00000	24.46513			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL020	On 31/08/2013	Spot Bond	100.53957	63.80772	100.53957	63.19593			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	85.64064	101.66199	85.05276			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	63.80772	100.53957	63.19593			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	101.29403	101.42690	99.68118			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	87.16723	102.82057	86.60241			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	25.97122	111.03772	25.78184			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	20.07627	100.83941	19.92962			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	20.34341	100.86237	20.19479			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	24.12900	101.18756	23.95221			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	59.30052	100.06785	60.91526			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	59.27438	100.06721	60.86950			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	19.80905	100.81643	19.66439			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.35318	54.43317	8.32339			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	44.66275	100.61624	44.33716			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	59.67321	99.86961	59.23152			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	19.30969	100.00000	19.20000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	16.21434	100.00000	16.12223			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	16.21434	100.00000	16.12223			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL075	On 20/09/2013	Spot Bond	100.07583	59.62290	100.07583	61.47962			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	17.49104	100.07969	17.36133			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	18.33860	100.08857	18.20261			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	17.11317	100.07573	16.98628			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	17.36849	100.07841	17.23969			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	17.48082	100.07959	17.35119			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	9.80652	103.08180	9.73349			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	9.80652	103.08180	9.73349			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	9.85171	103.10163	9.77834			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	16.90891	100.07361	16.78352			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	9.85171	103.10163	9.77834			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	9.76133	103.06198	9.68860			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	28.15775	79.64238	28.02252			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	29.66779	100.07204	29.44780			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	61.12477	100.07100	60.67151			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	16.59033	99.94507	16.46745			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	61.12477	100.07100	60.67151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL095		On 20/12/2018	Spot Bond	100.07684	8.92668	100.07684	8.86049		0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	100.07933	8.75550	100.07933	8.69058		0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	100.08039	8.70918	100.08039	8.64460		0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	100.07826	8.48535	100.07826	8.42242		0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	100.06560	60.85293	100.06560	60.40172		0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	100.07361	9.47668	100.07361	9.40639		0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond	101.31884	81.66211	101.31884	80.93403		0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	110.28658	10.41271	110.28658	10.32854		0.00	0	930,000.00
ACL114		On 20/03/2014	Spot Bond	100.06728	41.62002	100.06728	41.31141		0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	105.71996	48.13761	105.71996	47.80022		0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	100.99526	54.71605	100.99526	54.30239		0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	101.18059	7.47783	101.18059	7.42184		0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	102.01291	7.42446	102.01291	7.36846		0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	100.00000	9.65485	100.00000	9.60000		0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	101.04786	55.29615	101.04786	54.88255		0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.17444	100.00000	4.14663		0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	5.36224	100.00000	5.32633		0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	72.59933	13.82975	72.59933	13.76785		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL127	On 20/09/2021	Spot Bond	127.83552	3.23748	127.83552	3.21107			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.36187	127.87043	3.33443			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	8.24627	100.07569	8.18513			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	31.35854	100.62321	31.12992			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	31.35854	100.62321	31.12992			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	55.29615	101.04786	54.88255			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	30.95614	100.51806	30.73067			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	29.74716	100.07299	29.52657			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	29.69425	100.07235	29.47406			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	8.00743	101.33418	7.94738			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	12.07891	100.41093	11.98908			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	7.99633	101.33457	7.93636			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	9.55242	103.90444	9.48074			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	9.59637	103.93140	9.52438			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	29.69725	100.22094	29.47675		100,220,940,000.00	1,000,000	20,000,000.00	
ACL143	On 20/12/2016	Spot Bond	100.59173	12.13750	100.59173	12.04709		121,776,348,338.00	1,210,600	1,147,300.00	
ACL144	On 20/12/2016	Spot Bond	99.93469	11.55154	99.93469	11.46598		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL145	On 20/12/2021	Spot Bond	100.07603	8.27983	100.07603	8.21844			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	68.40706	100.93686	67.89589			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	41.39592	100.27790	41.08840			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	41.25274	100.06196	40.94686			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	10.39548	100.07446	10.31839			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	43.85417	100.76536	43.53406			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	21.22947	100.06587	21.07205			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	21.06511	100.06402	20.90892			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	21.38416	100.06760	21.22559			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	10.37361	100.07424	10.29668			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	9.99094	100.07047	9.91685			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	21.25848	100.06619	21.10085			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	21.36482	100.06739	21.20640			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	13.68289	102.65284	13.58926			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	16.41867	100.06844	16.29693			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	21.30681	100.06674	21.14883			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	43.56867	100.09530	43.24552			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	21.51572	100.18292	21.35602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL166	On 20/03/2014	Spot Bond	100.06691	41.37155	100.06691	41.06478				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	10.46358	108.26890	10.38923				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	10.34082	100.07386	10.26414				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.62097	103.66222	4.58809				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	21.35515	100.06728	21.19681				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	21.37453	100.06735	21.21603				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	10.26382	100.07626	10.18771				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	8.59504	100.07891	8.53131				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	8.03761	100.07361	7.97800				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	59.34751	100.07223	60.99822				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	29.92242	100.07839	29.70052				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	21.83762	100.07574	21.67568				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	10.81047	100.08155	10.73030				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	10.26382	100.07626	10.18771				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	8.65078	100.07944	8.58663				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	9.59756	100.07796	9.52638				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	8.16532	100.07839	8.10476				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL186		On 20/09/2016	Spot Bond	100.07515	11.46764	100.07515	11.38260		0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	100.07965	8.38476	100.07965	8.32258		0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	100.08103	8.53011	100.08103	8.46685		0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	100.06425	59.01196	100.06425	60.41087		0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	100.06489	59.04687	100.06489	60.47195		0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	100.06989	16.24422	100.06989	16.12377		0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	100.07148	16.39743	100.07148	16.27584		0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	100.08134	8.47865	100.08134	8.41577		0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	100.08134	8.47865	100.08134	8.41577		0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	100.08737	11.41172	100.08737	11.32709		0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	100.07679	9.47628	100.07679	9.40599		0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	100.08652	11.32427	100.08652	11.24029		0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	100.08684	11.35707	100.08684	11.27284		0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	100.08737	11.41172	100.08737	11.32709		0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	85.50175	6.72081	85.50175	6.68128		0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	100.08315	8.66887	100.08315	8.60458		0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	100.08315	8.66887	100.08315	8.60458		0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	100.00000	0.01682	100.00000	0.01670		24,677,125,000,000.00	246,771,250	246,771,250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB03S	On 09/04/2013	Spot Bond	103.67806	92.68131	103.67806	92.01780				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.25121	100.00000	4.22039				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	31.05952	100.56844	30.83319				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	31.74606	100.63477	31.51460				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	32.20354	100.67892	31.96865				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	14.94654	101.20949	14.83458				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	15.62228	101.34649	15.50512				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	16.52120	101.52904	16.39710				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	11.59300	108.27946	11.51016				0.00	0	4,300,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	12.13927	124.59492	12.04276				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	30.69960	100.00000	30.47210				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	19.03297	115.64616	18.88956				0.00	0	9,200,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	29.34733	100.00000	29.12985				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.51470	100.00000	14.41801				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.26740	154.79211	4.22619				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	40.59862	129.92747	40.26864				0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	85.38114	101.15622	84.77971				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANG03	On 18/04/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	10.84075	99.92565	10.76048			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	12.47793	112.23984	12.38665			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	19.44840	101.18527	19.30275			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	8.96316	101.23711	8.89601			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	59.15688	100.00000	58.71850			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	21.94395	114.82122	21.78045			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	99.81750	9.84424	99.81750	9.77141			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	60.35042	100.11329	59.77389			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	66.47478	103.73691	66.01599			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	28.79173	99.83571	28.57868			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	33.68582	105.24488	33.45186			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	13.55240	111.52726	13.45376			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	54.28712	100.88946	45.99660			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	17.89667	104.32215	17.75895			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	80.41189	99.81811	79.39969			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	20.26176	102.00706	20.10893			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	20.24720	101.95171	20.09455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06	On 30/09/2016	Spot Bond	99.81798	14.26454	99.81798	14.15900				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	20.16143	101.94160	20.00944				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	13.50329	104.59763	13.39914				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	19.51364	99.81335	19.36927				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	19.51364	99.81335	19.36927				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	16.47505	99.81340	16.35316				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	17.01951	101.35805	16.89187				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	17.90050	102.22265	17.76522				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	20.26176	102.00706	20.10893				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	17.24321	102.70168	17.11235				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	11.84312	102.35327	11.75352				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	13.94729	99.82359	13.84409				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	13.94863	99.81671	13.84543				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	13.94863	99.81671	13.84543				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	30.71131	99.82722	30.48407				0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	92.89549	99.86832	92.23740				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	18.85113	97.82330	18.71416				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA23	On 30/06/2017	Spot Bond	103.70924	13.03667	103.70924	12.93687			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	14.31672	99.79214	14.21083			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	12.33669	100.04409	12.24524			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.58527	99.77076	1.57355			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	12.02713	92.33087	11.94415			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	59.57737	99.87024	59.00942			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	18.01056	99.83486	17.87729			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	9.55759	99.06007	9.48736			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.64908	99.81958	0.64428			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	20.92939	104.16088	20.76855			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	19.07487	103.97505	18.92852			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	16.45287	106.00425	16.32445			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	14.16446	99.75847	14.05972			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.26712	99.75846	0.26514			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.67953	100.00000	6.64158			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.38433	100.00000	20.23328			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.55204	100.00000	18.41456			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.45187	100.00000	11.36701			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.46305	100.00000	11.37715			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.84586	100.00000	13.74326			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.99720	100.00000	11.90829			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198		96.33336	100.20198	95.61313		15,030,297,000,000.00		150,000,000	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067		30.87791	102.32067	30.64435			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811		19.12731	102.37811	18.98256			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000		97.07447	100.00000	96.30607			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000		92.17172	100.00000	91.47870			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000		82.20721	100.00000	81.65548			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509		2.00924	169.54509	1.98889			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167		9.85350	150.32167	9.77947			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996		11.38936	150.48996	11.30373			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100		9.90329	105.72100	9.83426			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420		46.98703	101.02420	46.64325			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745		84.13465	101.68745	83.36164			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680		45.03526	100.66680	44.70681			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029		43.31391	100.64029	44.24537			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311B	On 04/07/2013	Spot Bond	104.00756	83.93088	104.00756	83.14793			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	54.44015	100.90417	54.02892			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	92.87480	101.68177	92.20658			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	8.23063	100.33377	8.16946			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	29.43411	100.06919	29.21586			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	40.56453	100.00000	40.27044			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	72.28894	100.00000	71.88206			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	11.81410	101.11913	11.72568			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	11.86091	101.12772	11.77213			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	12.00133	101.15348	11.91148			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.46897	101.23934	12.37554			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	12.93597	101.32517	12.83897			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	14.24025	101.56516	14.13325			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.69174	100.00000	5.64956			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	9.50071	100.93890	9.42395			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	9.83148	100.99127	9.75222			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	9.97315	101.01372	9.89281			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	10.02036	101.02120	9.93966			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG32B	On 30/10/2016	Spot Bond			101.11093		10.58642	101.11093	10.50143				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond			101.23048		11.33983	101.23048	11.24911				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond			100.00000		3.56233	100.00000	3.53593				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond			100.00000		3.56233	100.00000	3.53593				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond			100.10441		9.50116	100.10441	9.43069				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond			100.11338		10.10943	100.11338	10.03443				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond			100.11583		10.27531	100.11583	10.19908				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond			107.76177		14.11361	107.76177	14.01314				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond			100.12316		10.77290	100.12316	10.69298				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond			100.13609		11.65737	100.13609	11.57087				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond			100.00000		2.55532	100.00000	2.53638				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond			100.00000		2.55532	100.00000	2.53638				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond			110.26280		38.46271	110.26280	38.18833				0.00	0	3,600,000.00
BID04	On 23/11/2017	Spot Bond			100.53667		9.15573	100.53667	9.08903				0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond			96.69296		67.83373	96.69296	67.47000				0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond			99.39485		99.72842	99.39485	98.92248				0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond			99.18162		95.83346	99.18162	95.09059				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A4	On 21/11/2015	Spot Bond	100.49749	16.35477	100.49749	16.23568			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.58689	100.00000	7.53188			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.97383	100.60117	7.91571			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	16.37620	100.49926	16.25695			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	16.72962	100.52855	16.60776			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	17.37190	100.58172	17.24530			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	20.04380	100.80214	19.89744			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	15.53887	101.17004	15.42503			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	84.87734	100.10916	83.72933			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	84.75423	100.17136	83.98030			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	61.26069	100.07370	60.80640			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	79.06061	100.27042	78.57658			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.83573	100.00000	8.77026			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	33.17975	112.83919	32.93463			0.00	0	3,800,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	17.42861	121.22515	17.29227			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	101.55684	13.24469	101.55684	13.14517			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	44.70601	100.95576	44.37912			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	17.36081	108.79348	17.23628			0.00	0	8,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL12	On 06/09/2018	Spot Bond	109.29382	15.59005	109.29382	15.47780				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	10.02162	101.38676	9.94559				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	10.97542	110.62195	10.89562				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	23.30080	100.52977	23.13108				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	13.10535	105.82127	13.01343				0.00	0	3,500,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	11.62744	100.81182	11.54253				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	15.65212	105.70562	15.54420				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	8.44998	100.97754	10.50400				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	11.15808	100.26196	11.07520				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	11.42717	123.26011	11.33708				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	11.15269	119.72199	11.06678				0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	13.17483	123.54995	13.07020				0.00	0	31,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	15.59472	100.40002	15.47874				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	21.23191	107.22537	21.08138				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	33.25562	100.86678	33.00999				0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	107.40982	101.10082	106.55741				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	42.09637	102.24997	41.77816				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR8	On 22/07/2015	Spot Bond	102.59156	26.48760	102.59156	26.28679			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	23.86105	100.41408	23.68357			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	98.80122	100.11325	98.08108			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	45.83311	100.18762	45.49290			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	83.16773	100.07319	82.06796			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	92.33631	100.00000	91.68144			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	92.33631	100.00000	91.68144			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	92.33631	100.00000	91.68144			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	92.33631	100.00000	91.68144			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	83.16773	100.07319	82.06796			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	83.16773	100.07319	82.06796			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	63.78515	100.53672	63.17359			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	83.18773	100.07373	82.08769			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	82.98775	100.06833	81.89040			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	82.82776	100.06400	81.73257			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	93.80786	100.60353	92.43436			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	23.74578	101.15466	23.57185			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	84.81190	99.83222	84.03960			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN130	On 20/08/2015	Spot Bond	101.14186	23.59671	101.14186	23.42389				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	59.29601	100.06829	60.90747				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	59.14352	100.06451	60.64054				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	24.38440	101.20948	24.20571				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	64.43751	100.61649	63.83265				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	64.43613	100.58787	63.83144				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	64.18956	100.59448	63.57381				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	83.22773	100.07482	82.12714				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	83.08774	100.07103	81.98904				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	59.44849	100.07206	61.17439				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	69.33654	106.64650	68.84713				0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	93.89676	103.71200	93.24004				0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	66.88116	104.51633	66.41675				0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	66.00745	100.85780	65.38657				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	43.53096	100.09542	43.20810				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	61.83845	100.79729	61.37695				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	61.83845	100.79729	61.37695				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN158	On 19/04/2013	Spot Bond	101.28023	85.90183	101.28023	85.31263			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	24.20439	100.83563	24.02761			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	17.72661	100.00000	17.59524			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	17.53195	100.00000	17.40203			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	41.46815	100.00000	41.15741			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	41.46815	100.00000	41.15741			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	41.46815	100.00000	41.15741			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	41.46815	100.00000	41.15741			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	41.46815	100.00000	41.15741			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	41.46815	100.00000	41.15741			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	17.06197	100.07575	16.93544			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	41.46815	100.00000	41.15741			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	92.46579	100.04314	91.80975			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	93.03351	100.23356	92.37237			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	92.66936	100.08420	92.01166			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	92.67261	100.05746	92.01504			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	40.56272	100.00000	40.26213			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	13.27034	100.06980	13.17194			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	15.99011	100.15069	100.15069	15.87145			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	11.03168	99.78582	99.78582	10.95792			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	15.99011	100.15069	100.15069	15.87145			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	12.44801	101.41261	101.41261	12.35460			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	47.64849	100.22617	100.22617	47.29468			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	48.77540	100.17009	100.17009	48.41340			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	8.25421	108.36668	108.36668	8.19615			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	14.93957	99.52839	99.52839	14.83172			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	4.08138	108.34841	108.34841	4.05149			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	16.31162	102.60151	102.60151	16.20005			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	49.00971	100.25498	100.25498	48.64569			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	15.99011	100.15069	100.15069	15.87145			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	15.99011	100.15069	100.15069	15.87145			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.64443	107.96614	107.96614	4.61015			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.50760	107.75628	107.75628	8.44489			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN200	On 20/12/2016	Spot Bond	100.11142	15.39950	100.11142	15.28527			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	94.83372	100.00002	94.14981			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	95.28098	100.07054	94.58674			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	83.63967	100.08593	82.53356			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	62.81527	100.10498	62.34935			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	27.04592	101.25895	26.84324			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	27.11486	101.27689	26.91164			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	14.38929	105.79026	14.28893			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	27.50610	101.32709	27.27419			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	27.22317	101.30689	27.01907			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	10.39642	101.18509	10.31856			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	10.39457	101.19643	10.31672			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	14.40098	105.99233	14.30038			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	14.40098	105.99233	14.30038			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	45.96093	107.65143	45.59724			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	46.31986	110.88445	45.94360			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	13.03023	104.90153	12.93997			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	12.01291	100.07790	11.92384			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond	100.08711	12.94063	100.08711	12.84465				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	84.96191	100.16277	83.80704				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	84.97826	100.16385	83.82316				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	26.79405	101.18605	26.59339				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	26.79405	101.18605	26.59339				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	49.14989	100.17539	48.78510				0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	100.85155	52.76287	100.85155	99.72446				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	86.17394	101.40617	85.58228				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	86.17394	101.40617	85.58228				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	16.79069	100.16285	16.66609				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	8.87988	100.71861	10.40750				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	102.80713	100.63163	101.98840				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	10.82724	100.07925	10.74694				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	22.63930	100.51081	22.47442				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.83539	100.54638	10.75645				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	13.73145	103.07581	13.63870				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	13.73145	103.07581	13.63870				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN244	On 25/02/2015	Spot Bond	100.51075	22.58423	100.51075	22.41974			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	22.60428	100.51227	22.43966			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	15.93387	99.62826	15.81873			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	15.64540	100.86363	15.53110			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	21.45644	100.17567	21.29719			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	15.32476	100.84631	15.21282			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	20.99750	99.94994	20.84197			0.00	0	2,000,000.00
CLN251	On 26/03/2015	Spot Bond	99.94994	20.99750	99.94994	20.84197			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	20.99750	99.94994	20.84197		199,899,880,000.00		2,000,000	2,000,000.00
CLN253	On 26/03/2015	Spot Bond	99.94994	20.99750	99.94994	20.84197			0.00	0	2,000,000.00
CLN254	On 26/03/2015	Spot Bond	99.94994	20.99750	99.94994	20.84197			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	21.17007	99.94850	21.01326			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	9.96919	99.94597	9.89535			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	9.96919	99.94597	9.89535			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	9.96919	99.94597	9.89535			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	9.96919	99.94597	9.89535			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	9.96919	99.94597	9.89535		199,891,940,000.00		2,000,000	1,000,000.00
CLN261	On 26/03/2017	Spot Bond	99.94556	10.02324	99.94556	9.94900			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN262	On 26/03/2019	Spot Bond	110.57517	12.41174	110.57517	12.32154			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	43.35115	100.09271	43.02963			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	31.17826	100.59304	30.95103			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	89.22177	99.85267	88.59276			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	41.71961	100.09928	41.41017			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	41.71961	100.09928	41.41017			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	9.02045	101.01926	8.95224			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	11.95866	100.09028	11.86996			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	14.79063	100.79299	14.68265			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	13.59801	100.10632	13.49714			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	10.09975	100.07520	10.02485			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	10.04508	100.07467	9.97059			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	10.10021	100.07203	10.02531			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	10.38120	100.58176	10.30554			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	12.01704	100.62464	11.92944			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	11.98780	100.62450	11.90040			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	10.07834	100.07182	10.00361			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN279	On 20/06/2015	Spot Bond	100.10367	24.35069	100.10367	24.17007			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	10.45040	100.32695	10.37273			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	21.25881	100.05044	21.10120			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	20.92646	99.94992	20.77145			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	16.44836	100.07255	16.32640			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	11.08369	100.08473	11.00149			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	11.08369	100.08473	11.00149			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	11.08369	100.08473	11.00149			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	11.08369	100.08473	11.00149			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	8.37701	100.79550	8.31585			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.73553	100.46527	9.66308			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	11.21296	99.93367	11.12991			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	11.21296	99.93367	11.12991			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	11.10483	99.93449	11.02259			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	10.98151	99.84728	10.90025			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	11.10483	99.93449	11.02259			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	11.06239	99.84633	10.98052			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.61007	100.08705	1.59813			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN297	On 30/06/2017	Spot Bond	99.84728	10.98151	99.84728	10.90025			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	11.00874	99.84728	10.92727			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	11.06239	99.84633	10.98052			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.98915	100.00000	5.94476			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	6.09961	100.00000	6.05441			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.61014	100.08579	1.59820			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.61526	100.00000	1.60329			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.61526	100.00000	1.60329			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.61526	100.00000	1.60329			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	69.92337	100.00000	69.52381			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	0.91064	100.00000	0.90194			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	0.91064	100.00000	0.90194			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	25.10622	100.00000	24.94079			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	25.10622	100.00000	24.94079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN42	On 18/04/2028	Spot Bond	35.42491	0.70294	35.42491	0.70106			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	83.26563	156.72722	82.40690			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	97.42799	100.26956	96.69365			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	97.38209	100.26726	96.64810			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	147.48897	100.00000	146.34271			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	129.41399	156.52494	128.04805			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	97.33619	100.26496	96.60256			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	90.80450	154.89181	89.79423			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	83.39854	100.90305	82.83980			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	83.39854	100.90305	82.83980			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	4.67677	164.96027	4.62326			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	88.12934	98.96405	87.55058			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	88.14726	98.95402	87.56844			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	97.38209	100.26726	96.64810			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	97.38209	100.26726	96.64810			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	15.07742	100.00000	14.96569			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00049	100.00000	0.00049			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00049	100.00000	0.00049			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN78	On 19/04/2013	Spot Bond	102.57148	90.69888	102.57148	90.07027				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	8.54079	127.81539	8.47151				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00009	150.32167	0.00008				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00010	150.48996	0.00010				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	20.28563	80.28000	20.18761				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	20.33708	80.11138	20.23896				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	11.07480	101.51920	10.99162				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	11.07480	101.51920	10.99162				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	12.17484	100.07895	12.08455				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	11.57068	100.07296	11.48489				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	10.37362	100.07419	10.29669				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	82.35432	101.51807	81.61453				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	10.48249	100.07839	10.40475				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.26338	101.17107	9.19402				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	18.64734	112.14249	18.51026				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	89.32692	102.77374	88.71669				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	10.90881	104.83082	10.83330				0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ05	On 05/06/2023	Spot Bond	123.34967	11.62770	123.34967	11.53598			0.00	0	342,108,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	18.80707	109.68398	18.67201			0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	13.02511	116.79754	12.92619			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	105.64680	5.86800	105.59598			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	30.77616	100.46415	30.54966			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.50848	100.49279	10.43197			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	22.49238	100.39083	22.32512			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	18.90766	100.94063	18.76479			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	94.53925	100.39538	93.80745			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	91.92114	100.24848	91.23016			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	97.85523	100.00000	97.07447			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	91.32352	100.00000	90.67888			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	90.79012	101.22658	90.14405			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	14.21026	100.00000	14.10496			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	101.40399	6.86000	101.28943			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	83.41794	100.00000	82.86429			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	41.70762	102.15380	41.39261			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	23.31956	102.26580	23.14326			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD05	On 03/10/2013	Spot Bond	102.03232	59.62469	102.03232	59.17484				0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	70.24238	105.76710	69.75789				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	16.65230	127.91650	16.51714				0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	12.87827	116.63462	12.78216				0.00	0	65,550,426.00
DV23	On 27/02/2023	Spot Bond	119.62218	12.60656	119.62218	12.51057				0.00	0	105,426,436.00
E170	On 01/08/2020	Spot Bond	146.45461	9.32634	146.45461	9.24179			10,535,944,643.40		71,940	23,071,940.00
EDC01	On 04/04/2016	Spot Bond	104.01633	16.61449	104.01633	16.48696				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	24.52296	100.57434	24.34030				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	9.98880	100.62205	9.91437				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	4.06744	100.65378	4.03712				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.65542	100.68546	1.64308				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	11.68848	128.03785	11.59354				0.00	0	20,325,000.00
EL28	On 02/05/2028	Spot Bond	1.64500	117.96938	1.64500	117.92330			9,212,000,000.00		5,600,000	41,900,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.21041	104.49020	2.19451				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	9.26189	117.22671	9.19134				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	13.25839	117.96601	13.15690				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	11.55533	108.44717	11.47266				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF001	On 19/08/2015	Spot Bond	100.61804	17.33130	100.61804	17.20495			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	65.40369	100.74391	64.92637			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	96.28650	100.55022	95.52635			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	102.86851	100.00000	102.04994			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	37.55543	100.00000	37.27712			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	96.00592	100.00000	95.29301			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	38.63797	100.00000	38.24208			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	84.24979	100.00000	83.68562			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	27.55648	124.62183	27.32919			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	24.64391	105.65441	24.47127			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	18.26256	106.40064	18.11954			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	9.91899	101.27791	9.84464			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	32.40323	100.72291	32.16679			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	31.80402	100.66122	31.57208			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00130	100.64003	0.00129			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	32.54147	100.73714	32.30399			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00129	100.71039	0.00128			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	65.18139	100.58516	64.56971			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA11	On 17/08/2014	Spot Bond	100.60896	31.29674	100.60896	31.06862			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	17.52381	100.62801	17.39605			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	65.19517	100.58802	64.58334			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.00130	100.58833	0.00129			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.00130	100.61654	0.00129			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	20.64814	107.62781	20.50212			0.00	0	6,924,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	11.31363	115.04070	11.22922		2,300,814,000,000.00	20,000,000	508,300,457.00	
ES23	On 25/01/2023	Spot Bond	123.79417	8.30200	123.79417	8.23597			0.00	0	261,000,539.00
ES26	On 02/04/2026	Spot Bond	101.89369	10.22394	101.89369	10.15479			0.00	0	45,000,750.00
ES33	On 15/09/2033	Spot Bond	8.93000	89.56067	8.92000	89.57967		491,373,250,000.00	55,025,000	616,000,881.00	
FIFB01	On 24/08/2015	Spot Bond	100.52379	17.47035	100.52379	17.34310			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	57.33230	101.23849	56.90275			0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	90.55798	100.14918	89.88794			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.28600	100.00000	10.20785			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.00964	100.00000	9.93354			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	65.89642	100.72700	65.27727			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	66.01129	100.75346	65.39092			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2C3C	On 15/08/2013	Spot Bond	100.83807	66.37876	100.83807	65.75449			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	66.58541	100.88562	65.95894			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	34.91050	106.83968	34.66372			0.00	0	15,100,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	9.91728	102.29365	9.84997			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	12.59569	100.22508	12.50216			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	9.09839	100.22502	9.03083			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	10.41734	101.16350	10.33934			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01750	101.09860	0.01737			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	12.70117	109.77327	12.60990			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	9.88803	98.22086	9.81592			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	55.33147	100.00000	54.94686			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	80.18633	215.70757	79.12758			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	72.08264	105.50847	71.65181			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.48230	127.58470	2.46144			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.65811	273.62971	2.62061			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.56154	149.98730	2.53802			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.16452	199.45863	2.13999			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	23.68955	121.07209	23.50443			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN06	On 15/09/2015	Spot Bond	100.00000	28.99393	100.00000	28.79974				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	28.99393	100.00000	28.79974				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.65257	52.69690	3.63989				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.46453	33.20196	3.45637				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.73450	31.98407	3.72599				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	42.00535	100.55103	41.72428				0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	84.01835	101.09338	83.45580				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	15.15399	100.83125	15.04331				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	45.92890	100.12935	45.58815				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	42.40700	100.07866	42.09253				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	14.78813	100.80714	14.68015				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	14.78813	100.80714	14.68015				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	10.96361	100.52930	10.88198				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	14.57084	100.79281	14.46446				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	11.95874	100.08975	11.87005				0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	92.20236	100.50743	90.87297				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	16.44913	100.15766	16.32706				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC112	On 20/06/2017	Spot Bond	100.07580	10.53761	100.07580	10.45948			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	11.43405	100.08460	11.34926			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	43.86753	100.10209	43.54215			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.96629	98.00000	9.89086			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.66940	100.00000	9.59479			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	16.28901	100.15523	16.16813			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	11.41172	100.08737	11.32709			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	13.48837	100.10732	13.38832			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	14.41719	100.11620	14.31023			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	10.94165	100.08283	10.86051			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	11.87337	102.36455	11.78354			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	15.71731	100.12857	15.60071			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	11.24775	100.08579	11.16433			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.43378	100.00000	7.37641			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	12.07790	100.10168	11.98832			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	14.18269	100.12161	14.07748			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	11.04178	100.09179	10.95989			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	11.70315	100.09811	11.61636			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC130	On 20/09/2017	Spot Bond	100.11547	13.53260	100.11547	13.43221			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	12.63998	100.10701	12.54622			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	14.07252	100.12057	13.96811			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	14.86578	100.12805	14.75550			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	13.49954	100.11516	13.39939			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	13.11386	100.11151	13.01658			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	11.86848	100.09968	11.78046			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	11.67009	100.09779	11.58353			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	14.35899	100.12327	14.25246			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	14.19371	100.12172	14.08841			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	13.74196	100.11745	13.64001			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	14.38102	100.12348	14.27433			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	12.36446	100.10439	12.27275			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.08588	100.09221	11.00366			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.49833	100.07700	9.42789			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	15.00900	100.12940	14.89765			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	31.07752	100.09221	30.84703			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC147	On 20/09/2015	Spot Bond	100.10419	19.56308	100.10419	19.41796			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.76065	100.72629	13.66024			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	19.08320	100.09926	18.94167			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	10.38035	100.08547	10.30337			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.38471	98.00000	1.37423			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	10.49059	100.08652	10.41279			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	9.61961	100.07817	9.54827			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	9.91730	100.08103	9.84376			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	12.83835	100.10890	12.74312			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	54.59645	100.20368	54.07448			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	37.48477	100.21459	37.20646			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	58.88234	100.20368	58.31939			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	37.39724	100.19795	37.11962			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.61052	100.07944	1.59858			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.66009	100.38297	0.65519			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	42.40026	100.57737	42.11649			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	38.74002	101.33365	38.44953			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	22.75696	100.08266	22.58819			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC40	On 20/12/2015	Spot Bond	100.08218	17.72591	100.08218	17.59446				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	55.99721	101.28616	55.57748				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.32635	98.45245	10.25088				0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	95.76254	115.36525	94.90081				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	81.85780	101.29693	81.12594				0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	99.45504	100.00000	98.64865				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	41.73246	100.06887	41.42301				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	9.37544	101.11641	9.30526				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.17040	115.36587	5.13153				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	12.67106	100.08387	12.57709				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	12.76814	100.08483	12.67345				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	3.96035	115.54905	3.93053				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	29.13090	113.64754	28.94969				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	3.63419	115.36587	3.60686				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.26196	117.71276	5.22176				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	9.54541	118.00209	9.48447				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	10.35682	101.27177	10.27920				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC77	On 15/06/2016	Spot Bond	100.00000	19.60610	100.00000	19.46081			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	19.25564	100.20020	19.11269			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	17.53779	100.17418	17.40762			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	108.03414	4.73000	107.96500			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	17.75123	100.17741	17.61947			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	11.41965	100.07144	11.33496			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	12.60633	100.08326	12.51284			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	33.00924	100.11237	32.76437			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	14.20264	100.09907	14.09730			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	13.79281	100.09502	13.69051			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	94.43401	100.06298	93.74599			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	94.44270	100.06521	93.75461			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	94.47890	100.06023	93.79058			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	94.56803	100.06131	93.87905			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	11.00770	100.08049	10.92607			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	16.68396	100.16123	16.56015			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	10.99677	100.08038	10.91522			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	24.59326	97.80179	24.41460			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC98	On 15/06/2016	Spot Bond	100.16949	17.22829	100.16949	17.10043				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	15.24543	100.83728	15.13407				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	76.84747	99.94942	67.59460				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	77.67193	101.49845	69.44290				0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	76.97240	99.46188	67.78286				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	77.32965	103.49133	69.00955				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	77.39018	97.69123	68.39398				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	76.81009	100.87998	67.63784				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	77.04544	101.02852	68.12816				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	77.33439	101.21079	68.73016				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	77.51571	101.32512	69.10792				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	17.85495	144.28965	17.69041				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	62.68690	100.90946	62.08395				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	37.84334	103.60434	37.55391			414,417,360,000.00	4,000,000	2,000,000.00	
FRJ15	On 04/04/2015	Spot Bond	101.69223	19.73479	101.69223	19.58633				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	14.55556	103.43851	14.44440			4,137,540,400,000.00	40,000,000	10,000,000.00	
FRJ17	On 04/04/2017	Spot Bond	102.25429	8.98690	102.25429	8.91897				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.73142	101.76484	8.66712			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	13.77083	100.00000	13.69261			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.75632	261.70847	2.71858			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.66001	273.38978	2.62250			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.79966	256.75899	2.76181			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.26485	123.65104	2.24684			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	6.93527	101.04016	6.88341			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.49937	123.78317	2.47885			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	12.50125	101.29456	12.40754			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	10.68405	101.45459	10.60385			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	77.16865	101.10626	66.15059			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	6.81255	100.92257	6.76284			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	60.76165	100.00005	60.31137			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.19268	98.38735	2.17763			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	91.43408	101.21006	90.77729			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	94.17178	100.00000	93.48938			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	92.19512	100.42877	90.86034			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.74833	100.00000	0.92778			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS69	On 31/05/2017	Spot Bond	104.97509	13.26087	104.97509	13.15825				524,875,450,000.00	5,000,000	5,000,000.00
FRS70	On 04/06/2013	Spot Bond	100.28475	88.72200	100.28475	87.45748				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	87.05511	100.19981	85.83836				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	6.53431	100.80772	8.12059				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	17.52585	101.07593	17.39473				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.12240	100.44759	9.05453				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	41.75255	100.17395	41.44266				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.85008	100.76967	15.73182				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	37.58919	100.98200	37.30819				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	65.09931	100.85889	66.03133				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	12.79043	102.64440	12.69342				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	54.89948	100.85054	54.48955				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.66841	108.09035	2.64878				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	1.65990	101.11747	1.64774				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	58.34326	100.16642	57.91027				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	35.43244	107.16699	35.18134				484,394,794,800.00	4,520,000	17,660,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	26.22998	108.33117	26.04247				0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX16	On 15/09/2016	Spot Bond	107.16932	14.63761	107.16932	14.53388			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	12.63402	109.08100	12.54320			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	12.64494	117.62764	12.54889			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	10.29138	108.91524	10.21749			0.00	0	2,400,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	10.46204	118.59653	10.38205			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	12.90297	109.40010	12.81150			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	11.55220	86.57971	11.48391			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	15.90420	100.55204	15.78577			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	15.31823	101.32185	15.20337			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	20.18018	101.40666	20.02876			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	14.08319	107.64302	13.98358			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	102.72680	100.00000	101.93862			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	99.34943	100.00000	98.58911			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.79486	49.80213	100.79486	49.80210			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	93.80842	100.37860	93.08797			0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395		17,800,000,000,000.00	178,000,000	400,000,000.00	
GRA292	On 15/02/2013	Spot Bond	100.00000	97.07447	100.00000	96.30607			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA300	On 15/02/2013	Spot Bond	99.24126	97.09602	99.24126	96.33307				0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	89.36151	98.75737	88.71800				0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	81.83857	100.00000	81.29176				0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	97.07447	100.00000	96.30607				0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	99.45694	50.13618	99.45694	50.13615				0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	99.40089	50.15023	99.40089	99.18963				0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	84.49074	100.00000	83.90805				0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	83.52403	100.00000	82.95455				0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978				0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	79.69432	100.00000	99.99980				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.52923	101.20169	7.47284				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	9.35111	101.57032	9.28084				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	7.65644	100.58455	7.59941				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	7.80557	100.59878	7.74742				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	8.09378	100.62628	8.03347				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.11568	100.00000	2.09935				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	8.45136	100.66039	8.38836				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1C	On 25/10/2017	Spot Bond	100.70773	8.94764	100.70773	8.88091	0.00	0	0.00	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	0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.25900	30.22758	100.25900	30.00307	0.00	0	0.00	0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	12.34226	101.08226	13.80922	0.00	0	600,000.00	0.00	0	600,000.00
GRT03	On 15/10/2015	Spot Bond	101.25499	15.00104	101.25499	14.88863	0.00	0	0.00	0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	11.22730	100.11004	11.14402	0.00	0	0.00	0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	26.17624	101.64234	25.97942	0.00	0	3,500,000.00	0.00	0	3,500,000.00
GRT06	On 11/12/2017	Spot Bond	100.23736	9.10627	100.23736	9.03865	0.00	0	0.00	0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	11.56197	99.99999	11.47629	0.00	0	0.00	0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	19.46384	101.18024	19.31808	0.00	0	0.00	0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	9.00949	100.20054	8.94260	0.00	0	0.00	0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	83.52403	100.00000	82.95455	0.00	0	0.00	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	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	0.00	0	0.00
HMS1B2	On 19/02/2013	Spot Bond	101.50868	52.45749	101.50868	52.45745	0.00	0	0.00	0.00	0	0.00
HMS1B3	On 19/02/2013	Spot Bond	101.50868	52.45749	101.50868	52.45745	0.00	0	0.00	0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00019	100.00000	50.00015	0.00	0	0.00	0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	75.95444	100.00000	75.52692	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
HMS1B7	On 19/07/2013	Spot Bond	101.18125	79.99379	101.18125	79.29586				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	19.68175	101.21718	19.53431				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	19.83727	107.10005	19.68102				0.00	0	0.00
HMS1C2	On 19/02/2013	Spot Bond	101.59173	52.58470	101.59173	52.58466				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	80.05131	101.22625	79.35264				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	19.97657	101.28016	19.82684				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	17.70761	117.06290	17.55673				0.00	0	0.00
HMS1D2	On 19/02/2013	Spot Bond	101.69896	52.74911	101.69896	52.74907				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	80.15481	101.30724	79.45479				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	20.35527	101.36111	20.20259				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	18.55679	114.94363	18.40120				0.00	0	0.00
HMS1E2	On 19/02/2013	Spot Bond	102.07916	53.33030	102.07916	53.33026				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	80.29275	101.41519	79.59095				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	20.81758	101.46001	20.66130				0.00	0	0.00
HMS1F2	On 19/02/2013	Spot Bond	102.24978	53.68679	102.24978	53.68675				0.00	0	0.00
HMS1G2	On 19/02/2013	Spot Bond	102.77072	54.53520	102.77072	54.53517				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	8.25482	120.49879	8.19055				0.00	0	32,904,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.61671	278.97229	2.57931			0.00	0	96,387,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.61297	279.46415	2.57559			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	8.50766	109.78196	8.44618			0.00	0	29,400,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	8.48441	110.08516	8.42297			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.12600	112.91697	1.12600	112.87769			38,284,000,000.00	34,000,000	403,115,397.00
I2038	On 31/01/2038	Spot Bond	1.83000	111.49719	1.83000	111.45195			51,240,000,000.00	28,000,000	327,898,747.00
I2050	On 31/12/2050	Spot Bond	1.97000	117.48705	1.97000	117.43803			246,250,000.00	125,000	473,000,000.00
IBC01	On 16/03/2015	Spot Bond	94.50000	24.57527	94.50000	24.44127			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	27.45779	111.10415	27.25746			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	97.01875	100.38955	96.29578			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	21.76362	101.98179	21.59949			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090	21.11801	100.56090	20.96073			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	80.15070	99.93156	79.12803			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	62.21961	100.23834	61.75755			4,009,533,600,000.00	40,000,000	20,000,000.00
IBL19	On 15/03/2014	Spot Bond	100.38793	41.91341	100.38793	41.60174			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	47.59562	104.99431	47.26389			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	18.14216	110.23108	18.01064			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	13.33542	114.54738	13.23571			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23	On 21/04/2014	Spot Bond	103.99743	43.76534	103.99743	43.46432			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	37.85703	101.06758	37.57382			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	31.03646	100.58995	30.81027			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	29.95023	111.22906	29.72748			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	15.75744	108.02289	15.64688			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	25.57441	100.81617	30.27240			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	9.65143	100.86946	10.38512			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	3.40333	123.12082	3.37638			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	2.19099	127.68743	2.17313			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	20.49919	99.85267	20.34747			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	9.43409	99.84531	9.36428			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	11.90718	108.72274	11.82228			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	21.34722	100.33316	21.18856			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	9.88825	100.11008	9.81491			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	10.31649	100.65809	10.24126			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	9.34144	102.66026	9.27787			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	7.95801	99.50921	7.90492			0.00	0	100,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IC02	On 09/05/2013	Spot Bond	100.00000	86.67756	100.00000	86.11472			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00143	100.00000	0.00142			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	22.02675	100.89947	21.87895			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	22.02675	100.89947	21.87895			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	8.50048	101.97863	8.44263			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.35295	100.89947	8.29691			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	15.02610	100.90751	14.91385			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	14.80364	100.84756	14.69311			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	15.02567	99.83295	14.91449			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	20.09390	114.58662	19.94443			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	29.37666	99.86601	29.15923			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	29.37666	99.86601	29.15923			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	11.58442	100.72296	11.49989			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.29878	100.00000	8.23730			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	78.72809	101.81841	78.04582			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	65.41408	101.39919	64.79593			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	65.61682	101.19088	64.99786			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	27.66434	103.56174	27.47367			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04E	On 27/08/2013	Spot Bond	100.41740	63.01075	100.41740	62.42029			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	65.61078	100.58388	65.12739			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	85.11419	101.41671	84.56376			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	16.24332	101.24311	16.12025		28,550,557,020,000.00	282,000,000	141,000,000.00	
IN181U	On 31/01/2013	Spot Bond	100.00000	50.00005	100.00000	50.00001			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	50.00005	100.00000	50.00001			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	68.65964	100.00000	68.26959			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	99.30784	99.72866	99.30784	98.92341			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	99.19658	97.87209	99.19658	97.09729			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	96.08695	99.09525	95.34080			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	94.36921	98.99412	93.65013			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	92.71547	98.88812	92.02202			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	91.12168	98.78695	90.45246			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND312	On 19/03/2013	Spot Bond	98.68599	89.58485	98.68599	88.93859			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.46577	100,000.00000	0.44860			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	81.65548	100.00000	81.11111			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	81.47321	100.00000	80.93126			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	81.29176	100.00000	80.75221			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	80.93126	100.00000	80.39648			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	80.39648	100.00000	79.86871			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	80.21978	100.00000	79.69432			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND330	On 06/05/2013	Spot Bond	100.00000	80.04386	100.00000	79.52070				0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	79.86871	100.00000	79.34783				0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	79.69432	100.00000	79.17570				0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	79.52070	100.00000	79.00433				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	68.79015	100.00000	68.39936				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	67.88176	100.00000	67.49613				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	66.98536	100.00000	66.60483				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	66.10080	100.00000	65.72529				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	65.22793	100.00000	64.85737				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	64.24445	100.00000	63.87949				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	63.51659	100.00000	63.15576				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	62.67784	100.00000	62.32177				0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	61.85016	100.00000	61.49880				0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	61.03342	100.00000	60.68669				0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	60.22745	100.00000	59.88531				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	59.43213	100.00000	59.09451				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	58.64732	100.00000	58.31415				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND347	On 19/11/2013	Spot Bond	100.00000	57.87286	100.00000	57.54409			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	57.10864	100.00000	56.78421			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	56.35450	100.00000	56.03436			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	55.61032	100.00000	55.29441			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	54.87598	100.00000	54.56423			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	76.90232	100.81810	76.25030			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.70300	99.72486	100.70300	98.90845			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	77.02703	100.00000	76.40751			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	95.84381	100.70818	94.41121			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	17.21583	101.98370	17.08601			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	16.98028	106.31357	16.84739			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	16.33956	104.39662	16.21374			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	96.81698	100.00000	96.05263			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	94.80519	100.00000	94.07216			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	9.22291	99.99991	9.15457			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	99.29596	100.00000	98.53603			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	32.70544	100.36848	32.46228			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	10.74742	100.00021	10.66777			0.00	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	94.65338	100.00000	93.96079				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.20298	6.50000	102.14911				0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	88.76275	101.36114	88.13039				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	86.69150	101.10456	86.08809				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	11.13844	100.08473	11.05583				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	27.85024	101.44140	27.64120				0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	97.11612	100.25042	96.38426				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	87.61113	100.25042	86.38035				0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	94.40290	100.08567	93.71161				0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	94.21741	100.07206	93.52926				0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	98.84125	100.37849	98.08215				0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	90.82965	100.38408	89.53391				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	62.78729	100.38408	62.19909				0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	98.85059	100.37919	98.09141				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	15.82847	100.00000	15.71372				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	10.13022	100.00000	10.05678				0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	84.54510	100.27920	83.43977				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING185	On 18/06/2013	Spot Bond	100.08647	81.06782	100.08647	79.98617			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	84.17113	100.00000	83.39655			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	81.07805	100.00000	80.20310			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	84.39844	100.00000	83.83201			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	83.41182	100.90615	82.85540			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	54.39418	100.92542	53.98321			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	54.39418	100.92542	53.98321			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	56.76392	101.29332	56.33841			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	48.11578	100.00000	47.75922			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	29.95058	102.06095	29.72455			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	23.02742	101.68471	22.85227			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	63.92699	100.42003	63.45147			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	19.74518	101.24581	19.59723			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	12.17121	101.27443	12.07999			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	9.14796	101.29354	9.07939			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	13.29257	107.00679	13.19900			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	46.17128	105.51634	45.84818			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	100.55058	16.43194	100.55058	16.30958			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On 28/09/2017	Spot Bond	111.16948	13.55874	111.16948	13.45977			0.00	0	12,500,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	32.47272	100.64446	32.23595			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	22.57268	100.00026	22.40540			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	22.70724	106.83400	22.54761			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	10.19333	100.08056	10.11775			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	9.14960	100.38986	9.08156			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.39866	117.02647	2.38040			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	2.99151	129.51692	2.96623			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	62.74640	100.38643	62.15215			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	8.30880	99.81973	8.24733			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	7.95310	101.53934	7.89335			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	7.86738	101.19270	7.80846			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.27278	100.25130	0.27076			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	8.35143	99.94061	8.28957			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	56.10160	100.95973	55.68229			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.23497	92.45654	2.22038			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.16389	95.34778	2.14941			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV03E	On 18/11/2013	Spot Bond	100.52241	64.98378	100.52241	64.50526			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	95.81273	103.46133	95.11301			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	92.58974	99.88087	91.93375			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	15.96846	114.89453	15.84878			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	9.60559	101.30356	9.53278			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.95976	129.51692	2.93475			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	98.64865	100.00000	97.85523			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	96.81698	100.00000	96.05263			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	95.05208	100.00000	94.31525			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	68.86792	100.00000	68.48030			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	68.39936	100.00000	68.01079			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	99.37949	50.15566	99.37949	50.15562		1,788,830,820,000.00	18,000,000	0.00	
IVA306	On 07/02/2013	Spot Bond	99.27921	99.19061	99.27921	98.39422			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	99.16760	97.35494	99.16760	96.58850			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	95.58946	99.06633	94.85120		11,689,826,940,000.00	118,000,000	59,000,000.00	
IVA309	On 28/02/2013	Spot Bond	98.96527	93.89027	98.96527	93.17865			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	92.25411	98.85919	91.56771			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	90.67691	98.75808	90.01437			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA312	On 22/03/2013	Spot Bond	100.00000	88.80779	100.00000	88.16425			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	79.17570	100.00000	78.66379			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	79.00433	100.00000	78.49462			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	78.83369	100.00000	78.32618			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	78.66379	100.00000	78.15846			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	78.49462	100.00000	77.99145			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	78.32618	100.00000	77.82516			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	78.15846	100.00000	77.65957			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	77.99145	100.00000	77.49469			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	77.82516	100.00000	77.33051			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	77.65957	100.00000	77.16702			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	77.49469	100.00000	77.00422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA329	On 22/05/2013	Spot Bond	100.00000	77.33051	100.00000	76.84211			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	77.00422	100.00000	76.51992			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	76.84211	100.00000	76.35983			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	69.44644	100.00000	69.05192			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	68.52938	100.00000	68.14007			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	67.62443	100.00000	67.24026			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	66.73143	100.00000	66.35234			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	65.85022	100.00000	65.47614			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	64.98066	100.00000	64.61151			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	64.12257	100.00000	63.75829			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	63.27581	100.00000	62.91635			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	62.44024	100.00000	62.08552			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	61.61570	100.00000	61.26567			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	60.80205	100.00000	60.45664			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	59.99914	100.00000	59.65829			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	59.20683	100.00000	58.87049			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	58.42499	100.00000	58.09309			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA347	On 21/11/2013	Spot Bond	100.00000	57.65347	100.00000	57.32595			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	56.89214	100.00000	56.56895			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	56.14087	100.00000	55.82194			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	55.39951	100.00000	55.08479			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	54.66795	100.00000	54.35738			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	83.75791	99.74330	83.00491			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.78523	100.81205	8.72108			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	37.42941	101.01716	37.14953			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	19.30096	101.02507	19.15662			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	8.74032	100.00000	8.67555			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	76.90232	100.81807	76.25030			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.68775	99.17922	100.68775	103.70848			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	97.36538	100.65963	98.40223			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	77.14286	100.00000	76.48725			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	83.10830	100.00000	82.57441			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	62.46637	100.00000	62.01349			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	51.96736	100.00000	51.58225		300,000,000,000.00	3,000,000	3,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG01	On 30/10/2015	Spot Bond	101.04078	14.84585	101.04078	8.43781			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	26.82567	100.00000	26.62687			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	85.45056	100.00000	84.88466			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	85.17478	100.00000	84.61070			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	105.05151	54.62046	105.05151	54.62042			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	105.30993	104.62962	104.46936			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.29055	102.42188	2.27490			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	1.38674	101.21431	1.37624			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	53.66404	100.00000	53.66400			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	92.81924	100.00000	92.16250			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	11.89663	153.49881	11.78486			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	55.36963	101.46222	54.95397			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	20.87399	100.47188	20.71865			0.00	0	10,000,000.00
LGL02	On 13/08/2017	Spot Bond	103.08494	9.44241	103.08494	13.11106			0.00	0	5,500,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.43641	101.72477	1.42671			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	9.73446	100.30391	9.66212			0.00	0	950,000.00
LHL02	On 13/12/2015	Spot Bond	100.60223	20.70409	100.60223	20.56549		64,184,222,740.00	638,000	10,000,000.00	
LHL03	On 13/12/2016	Spot Bond	100.33330	3.97419	100.33330	3.94465			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ008	On 09/02/2013	Spot Bond	100.00000	98.64865	100.00000	97.85523				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	68.39936	100.00000	68.01079				0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	76.68675	100.80210	65.76382				0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	91.33830	98.89515	90.66517				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	56.90622	101.14527	56.48021				0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	99.30996	98.13102	99.30996	97.35125				0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	92.24686	98.95948	91.55988				0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	84.69692	98.43044	84.12051				0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857				0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	69.92337	100.00000	69.52381				0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	99.38845	99.45836	99.38845	98.65680				0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	95.58503	99.17027	94.84608				0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	99.99986	100.00000	99.99966				0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	86.55185	101.29323	85.95266				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	38.80190	101.31233	38.51100				0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	91.91333	100.54173	90.58771				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	43.49492	100.58073	43.17795				0.00	0	500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF027	On 07/10/2014	Spot Bond	101.30733	27.31927	101.30733	27.11447			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	19.34814	101.17095	19.20327			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	15.56330	99.84625	15.44683			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	8.51014	99.84060	8.44646			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	59.29100	100.25866	58.84567			0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	53.68756	100.00000	53.68753			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	55.13154	101.08567	54.71903			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	55.55976	100.00000	55.14803			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	102.73450	100.00000	101.92768			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	45.24633	100.00000	44.91830			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	39.53992	100.00000	39.24691			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	24.15496	100.00000	23.97596			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	22.09521	100.00000	23.62900			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.13124	100.00000	6.08580			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	14.96884	100.00000	14.85791			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	11.13731	109.95029	11.05717			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	30.26463	100.21678	30.03992			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	58.33824	100.18427	57.90522			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB5M	On 13/12/2014	Spot Bond	100.20050	23.85519	100.20050	23.67809				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	32.15900	101.34831	31.94242				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	32.20804	101.35889	31.99111				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	13.22416	101.41174	13.13506				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	7.73600	103.44664	7.68273				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.41611	103.61067	7.36498				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	15.59282	101.86568	15.48737				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	10.22769	104.35890	10.15675				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	10.30398	104.67108	10.23235				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	28.54045	106.18586	28.34079				0.00	0	87,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	15.88753	100.06286	15.76973			5,107,499,357,196.88	51,042,908	5,521,454.00	
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.75859	100.06556	7.70107				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	10.68123	110.15502	10.59497				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	20.92975	107.16233	20.78143				0.00	0	25,400,000.00
MIIL01	On 31/05/2015	Spot Bond	100.44922	22.53099	100.44922	22.36335				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	104.78971	12.17496	104.78971	12.09071				0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	91.02384	100.42970	89.69972				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB02	On 31/05/2017	Spot Bond	104.79935	11.84753	104.79935	11.76554			0.00	0	6,800,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	35.28485	110.61908	35.02831			0.00	0	1,900,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	19.62001	110.59153	19.47740			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	10.88267	115.34633	10.80085			0.00	0	3,100,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	60.02284	102.81634	59.61383			0.00	0	18,100,000.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	89.35994	98.77372	88.71634			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	85.27382	98.48888	84.68922			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.67247	100.00000	7.01091			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.12083	100.00000	0.11995			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	5.94056	100.00000	7.34366			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.01366	100.00000	7.43441			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.51941	100.89771	6.83406			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.59468	100.61875	6.92352			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	5.69086	100.62967	7.04321			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	5.73895	100.63509	7.10305			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	5.79665	100.64159	7.17486			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	5.94086	100.65787	7.35434			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A405	On 14/08/2020	Spot Bond	100.66881	6.03697	100.66881	7.47395	0.00	0	0.00			
N4A408	On 14/08/2020	Spot Bond	100.68074	6.14266	100.68074	7.60552	0.00	0	0.00			
N4A411	On 14/08/2020	Spot Bond	100.69157	6.23873	100.69157	7.72509	0.00	0	0.00			
N4A502	On 14/08/2020	Spot Bond	100.69687	6.28677	100.69687	7.78488	0.00	0	0.00			
N4B508	On 14/08/2020	Spot Bond	100.76218	6.86266	100.76218	8.50184	0.00	0	0.00			
N4C508	On 14/08/2020	Spot Bond	100.83813	7.53361	100.83813	9.33733	0.00	0	0.00			
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.12083	100.00000	0.11995	0.00	0	0.00			
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.12083	100.00000	0.11995	0.00	0	0.00			
NAM01	On 19/11/2022	Spot Bond	103.67668	9.54206	103.67668	9.47623	0.00	0	0.00			
NBK10B	On 21/04/2014	Spot Bond	101.36748	37.68454	101.36748	37.40187	0.00	0	0.00			
NBK11B	On 27/10/2014	Spot Bond	100.92433	25.94669	100.92433	25.75282	0.00	0	0.00			
NBK12B	On 20/02/2015	Spot Bond	100.76441	22.23587	100.76441	22.07356	0.00	0	0.00			
NBK13B	On 21/02/2017	Spot Bond	100.97362	10.04421	100.97362	9.97076	0.00	0	0.00			
NBK14B	On 27/08/2015	Spot Bond	100.60434	16.62309	100.60434	16.50192	0.00	0	0.00			
NBK15B	On 27/08/2017	Spot Bond	100.47967	9.14337	100.47967	9.07679	0.00	0	125,000,000.00			
NBK2A	On 15/09/2015	Spot Bond	112.76469	22.08852	112.76469	21.92543	0.00	0	17,500,000.00			
NBK2B	On 15/09/2015	Spot Bond	100.61353	17.19060	100.61353	17.06251	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On 09/09/2019	Spot Bond	122.79495	13.88431	122.79495	13.77458			0.00	0	4,900,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.52960	32.99078	3.52134			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	85.66442	101.43082	85.07614			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	25.08222	108.29303	24.90395			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	19.76601	101.23516	19.61792			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	7.56868	101.30698	7.51193			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	46.40543	104.56520	46.08307			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	40.97144	100.00004	40.66782			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	17.70678	109.74955	17.57886			0.00	0	6,600,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	12.81836	100.00006	12.72336			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	104.11741	119.17407	103.23363			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	98.71314	100.33399	97.96867			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	33.87649	100.00000	33.68404			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	42.78952	100.00000	42.54643			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	32.30575	100.00000	32.12223			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	30.63283	100.00000	30.45881			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	23.10562	100.55018	22.93729			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	97.08788	100.22266	96.36549			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN50	On 25/03/2013	Spot Bond	99.94761	94.11677	99.94761	93.43998				0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	93.82846	99.94811	93.15535				0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	93.82846	99.94811	93.15535				0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	93.82846	99.94811	93.15535				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	21.69017	99.86407	21.52963				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	20.58561	101.50309	20.43101				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	20.18066	101.36582	20.02929				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	22.74184	100.40506	22.57270				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	19.00727	80.20911	18.91549				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	17.01477	100.38119	16.88825				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	13.95548	100.00000	13.87620				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	14.85004	101.10639	14.73891				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	15.42858	101.21257	15.31301				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	14.76360	101.03995	14.65317				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	12.88341	101.41775	12.78674				0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	52.82506	100.00000	52.82502				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	15.38821	76.11506	15.31679				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN70	On 30/08/2013	Spot Bond	100.41337	62.93134	100.41337	62.32860			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	41.84174	100.10537	41.53138			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	41.76642	100.10374	41.45662			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	20.47446	99.82783	20.32297			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	10.00329	100.74066	9.93028			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	9.00764	100.07228	8.94085			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	16.06547	100.06803	15.94635			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	8.62524	101.43571	8.56051			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	22.42359	110.75661	22.26040			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	66.44004	105.36061	65.97566			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	51.37194	106.42411	51.01582			0.00	0	3,800,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	8.13869	101.17472	8.07774			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	15.66796	119.90407	15.54645			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	11.43669	108.97397	11.34719			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	96.81698	100.00000	96.05263			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	90.89041	98.87170	90.22400			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	19.08562	100.47393	18.94359			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.22114	156.96491	5.17021			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NMP20N	On 24/07/2020	Spot Bond	115.40836	8.43088	115.40836	8.36746				0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	90.67009	98.83767	90.00713				0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	74.39228	97.39714	73.95188				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	58.48084	100.19307	58.04672				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	11.22571	114.59979	11.13387				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	13.63646	100.55569	13.53711				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	43.93614	100.53494	43.61608				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	93.61388	100.49411	92.23784				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	22.12448	100.52625	21.96332				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	11.23900	116.99821	11.14536				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	44.19896	100.56446	43.87690				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	93.77514	100.52540	92.39636				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	22.31585	100.54276	22.15327				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	11.66597	114.44931	11.57064				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	44.50810	100.59918	44.18369				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	93.99017	100.56709	92.60771				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	22.66829	100.57314	22.50310				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A9	On 22/05/2013	Spot Bond	100.57316	94.02153	100.57316	92.63852				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	94.20237	100.58790	92.81653				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	94.42465	100.65124	93.03475				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	94.71577	100.70756	93.32089				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	10.08680	100.72887	10.01320				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	15.17612	100.67612	15.06543				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	64.60937	134.34526	64.04511				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	43.75156	108.59837	43.43817				0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	11.97623	125.30314	11.88058				0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	92.33631	100.00000	91.68144				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	11.94686	134.80590	11.84526				0.00	0	4,500,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.61715	171.14853	4.56916				0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	10.93076	135.14144	10.83814				0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	85.83236	101.23304	85.24251				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	38.39139	101.21485	38.10380				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	38.27725	101.18197	37.99060				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	11.90521	101.47481	11.81776				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	26.00341	100.95122	25.80690				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC14	On 26/07/2013	Spot Bond	100.91565	78.20936	100.91565	77.54195			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	19.18395	101.05067	19.04046			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	14.66138	100.00000	14.55273			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	14.70905	100.00000	14.60005			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	14.73766	100.00000	14.62845			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	15.42414	100.00000	15.30984			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	16.18691	100.00000	16.06695			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	20.95417	100.00000	20.79889			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	19.14667	108.19161	19.01069			0.00	0	98,100,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.55297	100.00000	5.51136			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	15.53154	104.37000	15.44056			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	22.40456	100.00000	22.23853			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.44293	100.00000	6.39519			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	85.56135	100.19068	84.39279			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	99.36913	100.38733	98.60395			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	50.95859	100.00000	50.66910			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	95.54974	100.00000	94.80519			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP05	On 21/08/2013	Spot Bond	100.00000	72.64876	100.00000	72.23606	0.00	0	0.00	0.00		
PNP07	On 21/02/2013	Spot Bond	100.47782	95.52942	100.47782	94.78167	0.00	0	0.00	0.00		
PR2A1F	On 15/06/2014	Spot Bond	100.10564	41.99646	100.10564	41.68495	0.00	0	0.00	0.00		
PR2A1G	On 15/06/2014	Spot Bond	100.09773	37.02883	100.09773	36.74475	0.00	0	0.00	0.00		
PR2A4D	On 15/06/2013	Spot Bond	100.09376	84.48932	100.09376	83.34671	0.00	0	0.00	0.00		
PR2A9D	On 15/06/2013	Spot Bond	100.09863	84.61185	100.09863	83.46754	0.00	0	0.00	0.00		
PR2A9E	On 15/09/2013	Spot Bond	100.10500	60.12544	100.10500	59.55111	0.00	0	0.00	0.00		
PR2B1F	On 15/06/2014	Spot Bond	100.10840	42.12514	100.10840	41.81267	0.00	0	0.00	0.00		
PR2B1G	On 15/06/2014	Spot Bond	100.10173	37.02751	100.10173	36.74343	0.00	0	0.00	0.00		
PR2B4D	On 15/06/2013	Spot Bond	100.10673	84.81607	100.10673	83.66891	0.00	0	0.00	0.00		
PR2B5E	On 15/09/2013	Spot Bond	100.10663	60.16955	100.10663	59.59479	0.00	0	0.00	0.00		
PR2C1F	On 15/06/2014	Spot Bond	100.11457	42.41277	100.11457	42.09814	0.00	0	0.00	0.00		
PR2C1G	On 15/06/2014	Spot Bond	100.10653	37.02593	100.10653	36.74185	0.00	0	0.00	0.00		
PR2C4D	On 15/06/2013	Spot Bond	100.12130	85.18365	100.12130	84.03139	0.00	0	0.00	0.00		
PR2D1F	On 15/06/2014	Spot Bond	100.12138	42.73066	100.12138	42.41367	0.00	0	0.00	0.00		
PR2D1G	On 15/06/2014	Spot Bond	100.11212	37.02409	100.11212	36.74001	0.00	0	0.00	0.00		
PR2D4D	On 15/06/2013	Spot Bond	100.13423	85.51038	100.13423	84.35358	0.00	0	0.00	0.00		
PRM1A4	On 15/02/2014	Spot Bond	100.68448	44.90283	100.68448	44.57530	0.00	0	0.00	0.00		

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009	On 15/09/2014	Spot Bond	116.98567	36.64118	116.98567	36.35945			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	29.86042	91.25497	29.67497			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.85691	40.60007	0.85431			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	5.39000	124.76657	5.40000	124.68457		91,300,055,462,000.00	938,785,800	8,572,791,450.00	
R158	On 15/09/2015	Spot Bond	124.15418	23.03662	124.15418	22.85093			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	15.23940	86.87026	15.14856			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	17.65142	130.95502	17.50305			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.23171	82.70497	8.18463			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	68.98478	107.05466	68.58828			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.46000	127.28252	7.45000	127.30649		66,601,128,242,800.00	927,765,180	0,490,350,760.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.77386	38.29047	0.77163			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.71138	36.16829	0.70943			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	217.18444	168.84127	217.10546	166.57368		25,301,027,304,775.20	116,495,580	1,282,125,916.00	
R197	On 07/12/2023	Spot Bond	0.98500	285.40752	0.98500	285.31170		1,556,300,000.00	1,580,000	157,635,000.00	
R201	On 21/12/2014	Spot Bond	5.11500	107.49705	5.13000	107.42455		1,021,994,902,500.00	199,803,500	547,420,981.00	
R202	On 07/12/2033	Spot Bond	1.79500	212.16623	1.79000	212.24660		165,120,255,000.00	91,989,000	1,032,488,200.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On 28/02/2023	Spot Bond	6.95000	109.07766	6.93500	109.12731		8,454,883,500,000.00	216,530,000	3,622,165,389.00	
R203	On 15/09/2017	Spot Bond	5.82500	112.90372	5.84500	112.76544		17,297,702,145,000.00	969,562,600	6,467,234,934.00	
R204	On 21/12/2018	Spot Bond	6.09500	110.26981	6.12500	110.06066		15,295,273,420,090.00	509,478,822	5,018,542,024.00	
R2048	On 28/02/2048	Spot Bond	108.88836	11.71569	108.88836	11.63158		144,603,742,080,000.00	328,000,000	2,425,175,212.00	
R205	On 31/03/2014	Spot Bond	100.00000	39.80821	100.00000	39.51322		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.12000	102.57774	5.13000	102.52543		5,481,661,440,000.00	070,637,000	1,024,240,000.00	
R207	On 15/01/2020	Spot Bond	6.43000	104.93050	6.41000	104.98935		6,405,673,509,600.00	996,216,720	5,420,756,089.00	
R208	On 31/03/2021	Spot Bond	6.59000	103.34021	6.57000	103.41058		20,613,287,445,490.00	127,964,711	9,252,821,825.00	
R209	On 31/03/2036	Spot Bond	8.33000	80.97166	8.32000	81.00216		18,879,245,280,000.00	266,416,000	8,509,775,000.00	
R210	On 31/03/2028	Spot Bond	1.44500	164.69865	1.44500	164.63715		419,050,000,000.00	290,000,000	207,816,800.00	
R211	On 31/01/2017	Spot Bond	0.16000	114.20875	-0.16000	114.17965		(192,000,000.00)	1,200,000	1,004,134,000.00	
R212	On 31/01/2022	Spot Bond	0.84000	132.80308	0.84000	132.76001		42,496,513,080.00	50,591,087	1,635,407,141.00	
R213	On 28/02/2031	Spot Bond	8.03500	93.25033	8.02500	93.27724		19,489,082,503,645.00	425,523,647	4,897,593,513.00	
R214	On 28/02/2041	Spot Bond	84.68795	10.42554	84.68795	10.36471		118,868,175,995,900.00	403,602,000	6,397,276,981.00	
R223C	On 15/03/2013	Spot Bond	98.99493	90.43428	98.99493	89.77370		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	61.93009	96.64575	61.52676		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	42.50030	94.28171	42.22911		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	29.65845	91.87036	29.47322		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond	88.83566	21.23847	88.83566	21.10949				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	86.87026	15.23940	86.87026	15.14856				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749	11.09746	84.86749	11.03259				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	8.23171	82.70497	8.18463				0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	73.18297	97.62766	72.75573				0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	50.54628	95.17874	50.22299				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	35.01602	92.80992	34.79668				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	24.60521	90.60553	24.45413				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	17.74195	87.76872	17.63586				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	12.82083	85.82547	12.74559				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	9.43087	83.71772	9.37667				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.07992	81.42381	7.04017				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.69192	77.48625	5.66128				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.45754	75.13464	4.43417				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.64177	72.16183	3.62332				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.92239	70.13136	2.90794				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.37425	68.17127	2.36280				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond	66.23386	1.95637	66.23386	1.94717				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.75401	63.06100	1.74611				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.48730	61.24492	1.48077				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.31121	59.05342	1.30563				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.13418	57.39997	1.12947				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	0.98991	55.80907	0.98590				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.87137	54.27807	0.86793				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.76983	52.85822	0.76686				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.68485	51.49553	0.68227				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.03891	44.45722	1.03548				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.96866	43.11572	0.96554				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.90855	41.83089	0.90571				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.85691	40.60007	0.85431				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.81238	39.42073	0.80998				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.77386	38.29047	0.77163				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.74044	37.20704	0.73836				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.71138	36.16829	0.70943				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	44.55010	100.16140	44.21948				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB02	On 15/07/2013	Spot Bond	101.36584	81.06612	101.36584	80.34950			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	14.13745	101.68455	14.03111			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	23.80709	100.60342	23.63356			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.31406	100.00000	2.29691			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	98.01025	100.25681	97.27346			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	88.49082	100.32689	87.24103			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	88.49167	100.32010	87.24194			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	61.91691	100.32441	61.32434			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	20.40708	101.54349	20.25377			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	84.12732	100.00000	83.75119			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	92.15274	100.26310	91.45819			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	26.94155	101.21857	26.73973			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	105.70486	5.87500	105.65392			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	17.34719	100.60466	17.22075			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	57.96468	101.28378	57.53021			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.19498	100.77784	9.78400			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	97.31827	100.58027	96.54158			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES17	On 09/04/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	100.00000	1.15292	100.00000	100.00000		38,000,000,000,000.00	380,000,000	190,000,000.00	
RESB01	On 03/06/2014	Spot Bond	100.38116	43.34296	100.38116	43.02068		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	102.40085	100.60804	101.61274		0.00	0	0.00	
RP002	On 28/02/2013	Spot Bond	100.65009	103.00785	100.65009	102.21475		0.00	0	0.00	
RP004	On 25/11/2014	Spot Bond	102.09902	33.91509	102.09902	33.66461		0.00	0	0.00	
RP005	On 31/03/2017	Spot Bond	99.79665	13.81932	99.79665	13.71710		0.00	0	0.00	
RP006	On 30/04/2019	Spot Bond	101.65073	11.56736	101.65073	11.47941		0.00	0	0.00	
RP007	On 30/04/2016	Spot Bond	101.46985	14.84544	101.46985	14.73274		0.00	0	0.00	
RP008	On 30/04/2016	Spot Bond	101.46985	14.84544	101.46985	14.73274		0.00	0	0.00	
RP009	On 16/07/2013	Spot Bond	101.38750	80.88009	101.38750	80.16709		0.00	0	0.00	
RP010	On 23/08/2013	Spot Bond	100.62446	64.53819	100.62446	63.93234		0.00	0	0.00	
RP011	On 12/09/2013	Spot Bond	100.24328	61.12043	100.24328	60.53589		0.00	0	0.00	
RP012	On 10/10/2013	Spot Bond	101.50905	57.82397	101.50905	57.38970		0.00	0	0.00	
RP013	On 27/09/2016	Spot Bond	99.91990	14.65217	99.91990	14.54366		0.00	0	0.00	
RP014	On 27/09/2019	Spot Bond	99.90988	12.77731	99.90988	12.68270		0.00	0	0.00	
RP015	On 10/06/2013	Spot Bond	100.25061	83.83708	100.25061	82.69148		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP016	On 10/12/2015	Spot Bond	100.36848	9.79420	100.36848	9.72139			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	53.00842	100.00000	52.61560			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	44.56888	100.51732	44.23708			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	38.92595	100.00000	38.64373			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	32.27760	100.62598	32.04228			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.18628	5.25000	100.14326			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.69524	100.00000	0.69009			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.77137	100.00000	3.74343			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	8.67652	100.00000	8.61150		18,000,000,000,000.00	180,000,000		0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	18.10244	101.48404	17.97973			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	11.32954	115.23085	11.24488			0.00	0	5,200,000.00
SBC2	On 28/04/2016	Spot Bond	104.86804	9.87982	104.86804	9.82175			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	14.20451	114.56238	14.09828			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	12.50402	100.56539	12.41291			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	11.85759	107.95466	11.77353			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	7.24623	101.20234	7.19195			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	8.20124	100.11990	8.14041			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK17	On 31/07/2024	Spot Bond	101.08312	7.27999	101.08312	7.21896			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	7.63249	101.24095	7.57530			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	7.61061	101.21627	7.55360			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	23.23669	107.37565	23.07177		1,718,010,400,000.00	16,000,000	22,900,000.00	
SBK8	On 10/04/2013	Spot Bond	102.36256	91.51735	102.36256	90.87070			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	11.65208	105.03639	11.57128			0.00	0	6,800,000.00
SBK111	On 09/04/2014	Spot Bond	132.16219	43.16798	132.16219	42.79761			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.56493	50.80176	162.56493	50.30332			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	83.48749	155.18315	82.63327			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	23.88935	120.12124	23.70383			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	23.80930	120.50039	23.62394			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	23.76934	120.69056	23.58406			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	89.02585	143.06048	88.13895			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	12.63759	106.46393	12.54851			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	23.85216	120.29708	23.66672			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	23.83215	120.39190	23.64675			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	80.19627	215.59863	79.13779			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	92.33631	100.00000	91.68144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN45	On 15/09/2017	Spot Bond	100.10760	8.86434	100.10760	8.79859				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	44.34555	99.06612	44.01966				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	30.65015	100.00010	30.42302				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	11.06681	99.81852	10.98493				0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	84.43753	99.79990	83.67349				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	67.42003	100.00000	66.93123				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	12.83003	109.84578	12.73728				0.00	0	2,000,000.00
SBS14	On 07/02/2014	Spot Bond	100.78863	45.50273	100.78863	45.17052				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	11.57029	100.87410	11.48387				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	8.00337	99.99987	7.94406				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.27233	100.00000	1.26386				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.60402	99.99997	8.54026				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	10.05704	113.08735	9.98302				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	11.18334	109.22356	11.10286				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	8.79904	100.77436	8.73481				0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	22.20690	100.47821	22.04522				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	10.17057	100.50480	10.09650				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS24	On 23/05/2019	Spot Bond	100.51996	8.38261	100.51996	8.32154			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	10.24923	106.95022	10.17671			0.00	0	2,100,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	9.38988	102.76906	9.32556			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	9.99710	104.14309	9.92789			0.00	0	0.00
SBS7	On 26/03/2013	Spot Bond	103.79928	97.18604	103.79928	96.46551			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	13.77500	120.54819	13.66772			0.00	0	2,000,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	81.63607	120.15971	81.07805			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.66570	272.67152	2.62818			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.18529	123.12082	4.15214			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	10.21391	114.44000	10.12860			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	96.56085	100.00000	95.80052			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.99269	100.00000	3.96310			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.22215	82.63494	0.22071			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.45633	120.42805	4.42051			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.20298	6.50000	102.14911			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	12.10013	100.12305	12.01036			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	79.71723	99.88484	78.70477			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	21.22464	99.87542	21.06753			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS04	On 29/06/2017	Spot Bond	100.24421	10.38706	100.24421	10.30992			200,488,420,000.00	2,000,000	3,000,000.00
SHS05	On 29/06/2017	Spot Bond	103.11523	11.59462	103.11523	11.51542			0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond	100.24161	1.63303	100.24161	1.62091			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	105.71322	71.47502	105.71322	70.98223			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	112.32955	16.97935	112.32955	16.85639			0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	78.21618	101.56711	77.75187			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	105.65786	12.74090	105.65786	12.65164			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	30.83978	100.80059	30.61459			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	11.61993	100.58343	11.53525			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	17.04086	100.81342	16.91641			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	9.37791	100.58796	9.30956			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	14.69888	107.52630	14.59499			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	19.43489	101.25454	19.28925			0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	100.00000	82.57919	100.00000	82.02247			0.00	0	0.00
SSCP01	On 01/03/2013	Spot Bond	100.00000	93.58974	100.00000	92.87532			102,000,000,000,000.00	020,000,000	400,000,000.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.76647	100.41357	10.68638			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	10.34757	99.94314	10.27093			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN003	On 25/04/2017	Spot Bond	101.14726	9.14430	101.14726	9.07584			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	9.55448	94.17275	9.49391			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	9.58515	93.82087	9.52457			0.00	0	1,100,000.00
SSN006	On 21/12/2014	Spot Bond	104.67610	28.15832	104.67610	27.96362			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	7.77908	101.56575	7.72631			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	10.25423	100.11486	10.17816			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	12.52515	107.35953	12.43626			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	23.57021	121.64737	23.38533			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	1.96421	105.50721	1.94996			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	10.20369	100.00000	10.14774			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	97.59358	100.00000	96.81698			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	96.81698	100.00000	96.05263			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	96.81698	100.00000	96.05263			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	95.80052	100.00000	95.05208			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	95.05208	100.00000	94.31525			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	95.05208	100.00000	94.31525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN882	On 27/02/2013	Spot Bond	100.00000	94.07216	100.00000	93.35038				0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	96.56085	100.00000	95.80052				0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	68.86792	100.00000	68.48030				0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	68.86792	100.00000	68.48030				0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	68.65964	100.00000	68.26959				0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	68.52938	100.00000	68.14007				0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	68.39936	100.00000	68.01079				0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	68.86792	100.00000	68.48030				0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	68.86792	100.00000	68.48030				0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	99.38728	99.72845	99.38728	98.92256				0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	97.87018	99.28767	97.09470			20,651,835,360,000.00	208,000,000	104,000,000.00	
SYN956	On 14/02/2013	Spot Bond	99.25974	97.35255	99.25974	96.58544				0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	96.33449	99.20138	95.58371				0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	96.33446	99.20211	95.58368				0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	96.08347	99.18693	95.33669				0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	95.33864	99.14341	94.60367				0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	94.60594	99.09929	93.88251				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN964	On 26/02/2013	Spot Bond	99.07862	94.36467	99.07862	93.64505			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	93.64766	99.03521	92.93920			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	89.79330	98.78368	89.14340			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
SYN971	On 20/02/2013	Spot Bond	100.00000	95.80052	100.00000	95.05208			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	21.96236	119.55998	21.79336			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	10.98472	111.67266	10.90468			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	38.89875	100.00000	38.63821			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	26.17645	100.00000	25.98246			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	46.62174	104.23307	46.29872			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	99.37012	99.45845	99.37012	98.65705			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	90.66758	98.86706	90.00445			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	81.29176	100.00000	80.75221			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.66418	98.10602	100.66418	97.31610			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	86.79666	101.16928	86.19221			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	85.60989	101.07247	85.02235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS83	On 28/07/2015	Spot Bond	100.91059	18.62831	100.91059	18.48915				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	12.39841	110.02135	12.30866				0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	98.91599	100.00000	98.11828				0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	98.00451	100.30600	97.26184				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	44.20156	100.55190	43.87953				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	64.31581	100.62855	65.23833				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	6.63317	101.17076	6.58349				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	6.83708	101.20716	6.78587				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	7.87263	103.42947	7.81843				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	8.68502	100.80622	8.62020				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	8.93380	100.83814	8.86710				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.63062	100.90574	2.61287				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	6.58212	100.17362	6.53327				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	6.84201	100.18041	6.79122				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.70220	100.00000	2.68410				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.27504	101.28535	7.22051				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	9.38125	100.89554	9.31117				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.20990	101.45249	8.14827			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	10.20539	101.00134	10.12908			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	12.04035	102.14068	11.94942			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	13.64464	101.44362	13.54222			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	11.98333	101.20953	11.89357			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.02055	101.06155	5.97551			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.48013	101.14347	6.43162			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.52284	105.45079	6.47216			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.39715	101.30716	7.34169			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	7.80380	101.37985	7.74526			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	12.08041	102.14790	11.98918			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	11.71042	101.15653	11.62274			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	14.81122	101.18212	14.70030			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	11.93629	101.20040	11.84689			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	6.63245	101.18212	6.58278			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	6.73440	101.20040	6.68396			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	6.78537	101.20953	6.73455			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	11.78572	101.17116	11.69748			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A9	On 18/07/2016	Spot Bond	101.20040	11.93629	101.20040	11.84689			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.45336	101.30089	12.36000			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.29457	101.30089	7.23989			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.45336	101.30089	12.36000			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	13.20400	101.44699	13.10488			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	8.31033	101.48350	8.24793			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	13.15713	101.43786	13.05838			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	16.88534	102.16719	16.75780			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	12.33859	102.21271	12.24535			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	17.02434	102.19450	16.89571			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	59.24447	99.87885	58.80591			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	25.92469	111.48563	25.73606			0.00	0	2,500,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	6.31573	102.36770	6.27934			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	11.47279	111.51511	11.38883			0.00	0	995,400,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	12.60377	120.69176	12.50552			0.00	0	324,872,000.00
TN23	On 06/11/2023	Spot Bond	122.92168	11.15253	122.92168	11.06432			0.00	0	109,000,322.00
TN25	On 19/08/2025	Spot Bond	112.54971	12.72052	112.54971	12.62827			0.00	0	212,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond	105.64973	10.20899	105.64973	10.13747			0.00	0	7,300,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	7.68459	100.66243	7.62854			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.86508	100.67816	7.80771			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	8.09363	100.69808	8.03459			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	8.11769	100.70018	8.05847			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	9.24731	100.79857	9.17979			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	15.71848	101.00182	15.60350			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	19.77222	101.21676	19.62411			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	8.90780	101.26720	8.84104			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.76681	101.29746	7.70859			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.11863	10.00000	100.02965			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.11567	9.75000	100.02890			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.11500	100.00000	10.02863			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	98.64865	100.00000	97.85523			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	95.05208	100.00000	94.31525			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	68.39936	100.00000	68.01079			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	92.25830	98.80121	91.57224			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP131	On 03/05/2013	Spot Bond	97.87620	80.90775	97.87620	80.38455			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	71.88508	99.82860	71.46357			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	99.36331	99.18993	99.36331	98.39288			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	76.45185	97.76060	75.98507			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	13.32293	120.75743	13.21902			0.00	0	298,000.00
UTR041	On 19/04/2014	Spot Bond	101.23503	38.44130	101.23503	38.15329			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	12.66058	101.32511	12.56565			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	21.47153	101.70719	21.30999			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	14.73106	110.55481	14.62400			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	67.79019	100.00000	67.29871			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	68.06269	100.00000	67.56923			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	68.15353	100.00000	67.65942			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	21.62756	100.80302	21.46963			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	12.72947	100.83292	12.63650			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	9.04198	100.83423	8.97594			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	99.15521	100.00000	98.39636			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	98.66922	100.36906	97.91150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOYT01	On 09/09/2015	Spot Bond	128.75000	11.68504	128.75000	11.60584			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	16.03348	121.77342	15.90760			0.00	0	94,700,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	3.99108	243.55465	3.93773			0.00	0	30,120,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	22.26251	107.94222	22.10382			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	110.97172	11.61501	110.97172	11.53035			0.00	0	80,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	9.73312	113.15781	9.66106			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	9.58778	112.59168	9.51708			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	9.41679	113.82178	9.34674			0.00	0	1,200,000.00
Z006	On 31/08/2013	Spot Bond	96.69614	63.97447	96.69614	63.55764			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	52.78807	95.45272	52.44964			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	17.42141	87.68655	17.31675			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	41.22444	93.89641	40.96371			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	34.33669	92.71091	34.12061			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	14.32583	86.49267	14.24122			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	25.63022	90.84932	25.47162			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	17.39007	87.67412	17.28561			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.12653	67.16812	2.11635			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.40503	100.00000	8.35728			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03385	100.00000	100.00000	0.03365			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.40503	100.00000	100.00000	8.35728			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	22.52057	100.00000	100.00000	22.39263			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	23.03967	100.00000	100.00000	22.90878			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	21.59907	100.00000	100.00000	21.47637			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	21.59907	100.00000	100.00000	21.47637			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	20.48058	100.00000	100.00000	20.36424			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	20.48058	100.00000	100.00000	20.36424			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	19.38317	100.00000	100.00000	19.27306			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	19.38317	100.00000	100.00000	19.27306			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	18.24035	100.00000	100.00000	18.13673			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	18.24035	100.00000	100.00000	18.13673			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	17.19754	100.00000	100.00000	17.09984			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	17.19754	100.00000	100.00000	17.09984			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	16.18358	100.00000	100.00000	16.09164			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	16.18358	100.00000	100.00000	16.09164			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	15.31642	100.00000	100.00000	15.22941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA022	On 18/11/2015	Spot Bond	100.00000	14.49572	100.00000	14.41337			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	10.84063	100.00000	10.77905			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	10.24029	100.00000	10.18212			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	9.63653	100.00000	9.58179			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	9.63653	100.00000	9.58179			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	9.12018	100.00000	9.06837			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.61511	100.00000	8.56617			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.10717	100.00000	8.06112			0.00	0	0.00

**Total for j-Bonds :** 862,611,275,588,558.00 ,057,892,345 95 991 633 114.00

**Grand Total:** 2,611,647,072,438.00 157,916,780 95 993 189 973.00