



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 31/01/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 18/03/2013	Foreign Exchange Future	8.98710	8.98710	9.12250	9.12250		12.75	249,535,818.60	27,766	311,668.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	890.00860	0.89001	1,024.18550	1.02419	890.009	14.07	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	2.90860	0.00291	1.68550	0.00169	2.909	14.07	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	694.92660	0.69493	826.71750	0.82672	694.927	13.33	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	7.82660	0.00783	4.21750	0.00422	7.827	13.33	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	599.67080	0.59967	729.52300	0.72952	599.671	12.96	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	12.57080	0.01257	7.02300	0.00702	12.571	12.96	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	508.02410	0.50802	633.97080	0.63397	508.024	12.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	20.92410	0.02092	11.47080	0.01147	20.924	12.77	0.00	0	4,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	422.11250	0.42211	540.85270	0.54085	422.113	12.76	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	35.01250	0.03501	18.35270	0.01835	35.013	12.76	0.00	0	18,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	381.49860	0.38150	495.53550	0.49554	381.499	12.76	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	44.39860	0.04440	23.03550	0.02304	44.399	12.76	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	342.69550	0.34270	452.68380	0.45268	342.696	12.76	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	55.59550	0.05560	30.18380	0.03018	55.596	12.76	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	305.87360	0.30587	411.42390	0.41142	305.874	12.75	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	68.77360	0.06877	38.92390	0.03892	68.774	12.75	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	291.73500		0.29174	395.40710	0.39541	291.735	12.75	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	74.63500		0.07463	42.90710	0.04291	74.635	12.75	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	271.18830		0.27119	371.93990	0.37194	271.188	12.75	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	84.08830		0.08409	49.43990	0.04944	84.088	12.75	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	238.76550		0.23877	334.40100	0.33440	238.765	12.75	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	101.66550		0.10167	61.90100	0.06190	101.665	12.75	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	208.70570		0.20871	298.95530	0.29896	208.706	12.75	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	121.60570		0.12161	76.45530	0.07646	121.606	12.75	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	161.50550		0.16151	234.79710	0.23480	161.505	13.18	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	174.40550		0.17441	112.29710	0.11230	174.405	13.18	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	153.23180		0.15323	223.08570	0.22309	153.232	13.27	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	186.13180		0.18613	120.58570	0.12059	186.132	13.27	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	141.50690		0.14151	206.23300	0.20623	141.507	13.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	204.40690		0.20441	133.73300	0.13373	204.407	13.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	123.71540		0.12372	180.05320	0.18005	123.715	13.62	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	236.61540		0.23662	157.55320	0.15755	236.615	13.62	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	94.06870		0.09407	139.76140	0.13976	94.069	14.05	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	306.96870		0.30697	217.26140	0.21726	306.969	14.05	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	81.86620		0.08187	122.85350	0.12285	81.866	14.27	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	344.76620		0.34477	250.35350	0.25035	344.766	14.27	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	71.18240		0.07118	107.87590	0.10788	71.182	14.49	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	384.08240		0.38408	285.37590	0.28538	384.082	14.49	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	67.29800		0.06730	102.38620	0.10239	67.298	14.57	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	400.19800		0.40020	299.88620	0.29989	400.198	14.57	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	61.85480		0.06185	94.65330	0.09465	61.855	14.70	0.00	0	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	424.75480		0.42475	322.15330	0.32215	424.755	14.70	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	52.96750		0.05297	80.86240	0.08086	52.968	15.05	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	475.86750		0.47587	368.36240	0.36836	475.868	15.05	0.00	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	47.81880	0.04782	72.79400	0.07279	47.819	15.28	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	510.71880	0.51072	400.29400	0.40029	510.719	15.28	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	42.14090	0.04214	63.83760	0.06384	42.141	15.56	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	555.04090	0.55504	441.33760	0.44134	555.041	15.56	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	37.20120	0.03720	56.00140	0.05600	37.201	15.85	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	600.10120	0.60010	483.50140	0.48350	600.101	15.85	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	32.90180	0.03290	49.58720	0.04959	32.902	16.13	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	645.80180	0.64580	527.08720	0.52709	645.802	16.13	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	13.17680	0.01318	20.11530	0.02012	13.177	18.38	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,026.07680	1.02608	897.61530	0.89762	1,026.077	18.38	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	8.75900	0.00876	13.20490	0.01320	8.759	19.49	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,221.65900	1.22166	1,090.70490	1.09070	1,221.659	19.49	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	4.67510	0.00468	6.85430	0.00685	4.675	21.42	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,567.57510	1.56758	1,434.35430	1.43435	1,567.575	21.42	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	2.58140	0.00258	4.23340	0.00423	2.581	22.67	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,865.48140	1.86548	1,731.73340	1.73173	1,865.481	22.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,038.51330	1.03851	1,173.45200	1.17345	1,038.513	14.72	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	1.41330	0.00141	0.95200	0.00095	1.413	14.72	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	988.84120	0.98884	1,123.64980	1.12365	988.841	14.44	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	1.74120	0.00174	1.14980	0.00115	1.741	14.44	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	1.81920	0.00182	2.71860	0.00272	1.819	23.10	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,014.71920	2.01472	1,880.21860	1.88022	2,014.719	23.10	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,088.24840	1.08825	1,223.28940	1.22329	1,088.248	15.01	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	1.14840	0.00115	0.78940	0.00079	1.148	15.01	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.09430	9.09430	9.23120	9.23120		13.93	32,566,688.30	3,581	65,949.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	232.92710	0.23293	285.59390	0.28559	232.927	14.65	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	438.62710	0.43863	354.39390	0.35439	438.627	14.65	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	117.25520	0.11726	143.46410	0.14346	117.255	16.70	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	872.95520		0.87296	762.26410	0.76226	872.955	16.70	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	481.76960		0.48177	577.58590	0.57759	481.770	13.16	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	147.46960		0.14747	106.38590	0.10639	147.470	13.16	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	349.06600		0.34907	426.31210	0.42631	349.066	13.70	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	254.76600		0.25477	195.11210	0.19511	254.766	13.70	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	98.86020		0.09886	120.66770	0.12067	98.860	17.27	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	1,004.56020		1.00456	889.46770	0.88947	1,004.560	17.27	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	204.34910		0.20435	250.96820	0.25097	204.349	15.01	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	510.04910		0.51005	419.76820	0.41977	510.049	15.01	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	140.06280		0.14006	171.64250	0.17164	140.063	16.12	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	745.76280		0.74576	640.44250	0.64044	745.763	16.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	669.86840		0.66987	786.26420	0.78626	669.868	13.04	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	75.56840		0.07557	55.06420	0.05506	75.568	13.04	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	494.34110		0.49434	592.18930	0.59219	494.341	13.11	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	140.04110		0.14004	100.98930	0.10099	140.041	13.11	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	488.02610		0.48803	584.60230	0.58460	488.026	13.14	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	143.72610		0.14373	103.40230	0.10340	143.726	13.14	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.20760		9.20760	9.34670	9.34670		14.57	2,762,280.00	300	25,805.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	287.34110		0.28734	333.04310	0.33304	287.341	15.91	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	719.74110		0.71974	626.34310	0.62634	719.741	15.91	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	284.85890		0.28486	330.17060	0.33017	284.859	15.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	727.25890		0.72726	633.47060	0.63347	727.259	15.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	282.43280		0.28243	327.32440	0.32732	282.433	15.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	734.83280		0.73483	640.62440	0.64062	734.833	15.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	355.38100		0.35538	411.45890	0.41146	355.381	15.18	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	547.78100		0.54778	464.75890	0.46476	547.781	15.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	231.26420		0.23126	267.33130	0.26733	231.264	16.74	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	923.66420		0.92366	820.63130	0.82063	923.664	16.74	0.00	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	182.59140		0.18259	210.79090	0.21079	182.591	17.67	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,174.99140		1.17499	1,064.09090	1.06409	1,174.991	17.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	650.07190		0.65007	751.99850	0.75200	650.072	13.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	192.47190		0.19247	155.29850	0.15530	192.472	13.36	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	371.79730		0.37180	430.28760	0.43029	371.797	15.03	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	514.19730		0.51420	433.58760	0.43359	514.197	15.03	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.31320		9.31320	9.45420	9.45420		15.11	14,807,988.00	1,590	11,567.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	693.66180		0.69366	782.02510	0.78203	693.662	14.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	308.36180		0.30836	255.72510	0.25573	308.362	14.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	668.47650		0.66848	751.40310	0.75140	668.476	14.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	333.17650		0.33318	275.10310	0.27510	333.177	14.22	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	657.64830		0.65765	738.14380	0.73814	657.648	14.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	344.44830		0.34445	283.94380	0.28394	344.448	14.28	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	644.24110		0.64424	723.33980	0.72334	644.241	14.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	358.94110		0.35894	297.03980	0.29704	358.941	14.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	400.28190		0.40028	451.72160	0.45172	400.282	16.15	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	777.08190		0.77708	687.52160	0.68752	777.082	16.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	275.00740		0.27501	309.63230	0.30963	275.007	17.74	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,231.80740		1.23181	1,125.43230	1.12543	1,231.807	17.74	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,381.53270		1.38153	1,512.49240	1.51249	1,381.533	14.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	68.33270		0.06833	58.29240	0.05829	68.333	14.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	797.12180		0.79712	897.95310	0.89795	797.122	13.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	233.92180		0.23392	193.75310	0.19375	233.922	13.79	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	708.13630		0.70814	799.48480	0.79948	708.136	14.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	294.93630		0.29494	245.28480	0.24528	294.936	14.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.52050		9.52050	9.65860	9.65860		15.63	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,295.11720		1.29512	1,400.73560	1.40074	1,295.117	14.39	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	324.61720		0.32462	292.13560	0.29214	324.617	14.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	783.09220		0.78309	842.21450	0.84221	783.092	15.83	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	862.59220		0.86259	783.61450	0.78361	862.592	15.83	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,707.65960		1.70766	1,825.06130	1.82506	1,707.660	14.73	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	187.15960		0.18716	166.46130	0.16646	187.160	14.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,366.00670		1.36601	1,473.98640	1.47399	1,366.007	14.46	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	295.50670		0.29551	265.38640	0.26539	295.507	14.46	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,330.32130		1.33032	1,437.13170	1.43713	1,330.321	14.42	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	309.82130		0.30982	278.53170	0.27853	309.821	14.42	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.27460		10.27460	10.39690	10.39690		17.41	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,683.91760		1.68392	1,766.12190	1.76612	1,683.918	15.68	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	559.31760		0.55932	519.22190	0.51922	559.318	15.68	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,654.95240		1.65495	1,736.13710	1.73614	1,654.952	15.71	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	580.35240		0.58035	539.23710	0.53924	580.352	15.71	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,626.45580		1.62646	1,706.58300	1.70658	1,626.456	15.74	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	601.85580		0.60186	559.68300	0.55968	601.856	15.74	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.98710		8.98710	9.12250	9.12250		12.75	260,625.90	29	1,556.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	35,030.29570		0.35030	46,113.32480	0.46113	35,030.296	12.76	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	5,320.29570		0.05320	2,863.32480	0.02863	5,320.296	12.76	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	31,307.17200		0.31307	41,953.91980	0.41954	31,307.172	12.76	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	6,597.17200		0.06597	3,703.91980	0.03704	6,597.172	12.76	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	30,587.36040		0.30587	41,142.39020	0.41142	30,587.360	12.75	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	6,877.36040		0.06877	3,892.39020	0.03892	6,877.360	12.75	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	29,876.09850		0.29876	40,337.97030	0.40338	29,876.099	12.75	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	7,166.09850		0.07166	4,087.97030	0.04088	7,166.098	12.75	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	15,323.17750		0.15323	22,308.57250	0.22309	15,323.178	13.27	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	18,613.17750		0.18613	12,058.57250	0.12059	18,613.178	13.27	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.09430		9.09430	9.23120	9.23120		13.93	45,471.50	5	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	48,802.60750		0.48803	58,460.23340	0.58460	48,802.608	13.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	14,372.60750		0.14373	10,340.23340	0.10340	14,372.608	13.14		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	48,176.96030		0.48177	57,758.58660	0.57759	48,176.960	13.16		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	14,746.96030		0.14747	10,638.58660	0.10639	14,746.960	13.16		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	49,434.11170		0.49434	59,218.92770	0.59219	49,434.112	13.11		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	14,004.11170		0.14004	10,098.92770	0.10099	14,004.112	13.11		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.20760		9.20760	9.34670	9.34670		14.57		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	56,549.93650		0.56550	64,966.44930	0.64966	56,549.937	13.76		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	25,789.93650		0.25790	20,296.44930	0.20296	25,789.936	13.76		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	56,023.16590		0.56023	64,379.81040	0.64380	56,023.166	13.79		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	26,263.16590		0.26263	20,709.81040	0.20710	26,263.166	13.79		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	57,081.25720		0.57081	65,621.55670	0.65622	57,081.257	13.74		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	25,321.25720		0.25321	19,951.55670	0.19952	25,321.257	13.74		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.20160		14.20160	14.38170	14.38170		11.90		18,518,886.40	1,304	8,968.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	881.00150		0.88100	1,051.31190	1.05131	881.001	12.15		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	19.40150		0.01940	9.61190	0.00961	19.402	12.15		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	871.46380		0.87146	1,041.52020	1.04152	871.464	12.10		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	19.86380		0.01986	9.82020	0.00982	19.864	12.10		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	861.93870		0.86194	1,031.73340	1.03173	861.939	12.06		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	20.33870		0.02034	10.03340	0.01003	20.339	12.06		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	413.90240		0.41390	536.82530	0.53683	413.902	11.69		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	112.30240		0.11230	55.12530	0.05513	112.302	11.69		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	164.34020		0.16434	221.52270	0.22152	164.340	12.40		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	362.74020		0.36274	239.82270	0.23982	362.740	12.40		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	703.67540		0.70368	866.33900	0.86634	703.675	11.44		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	32.07540		0.03208	14.63900	0.01464	32.075	11.44		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	561.60580		0.56161	706.10470	0.70610	561.606	11.56		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	60.00580		0.06001	24.40470	0.02440	60.006	11.56		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.36470		14.36470	14.54640	14.54640		12.38		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	738.75360		0.73875	861.03880	0.86104	738.754	11.81	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	184.05360		0.18405	124.63880	0.12464	184.054	11.81	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	441.61420		0.44161	526.39100	0.52639	441.614	12.37	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	416.91420		0.41691	319.99100	0.31999	416.914	12.37	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	327.53860		0.32754	386.16800	0.38617	327.539	13.01	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	612.83860		0.61284	489.76800	0.48977	612.839	13.01	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	283.52260		0.28352	334.62100	0.33462	283.523	13.32	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	718.82260		0.71882	588.22100	0.58822	718.823	13.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	745.42910		0.74543	868.44660	0.86845	745.429	11.80	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	180.72910		0.18073	122.04660	0.12205	180.729	11.80	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	752.14060		0.75214	876.22520	0.87623	752.141	11.79	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	177.44060		0.17744	119.82520	0.11983	177.441	11.79	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	176.07090		0.17607	209.17660	0.20918	176.071	14.34	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,111.37090		1.11137	962.77660	0.96278	1,111.371	14.34	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	416.61440		0.41661	495.63150	0.49563	416.614	12.49	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	451.91440		0.45191	349.23150	0.34923	451.914	12.49	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,374.20400		2.37420	2,553.80520	2.55381	2,374.204	14.72	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	9.50400		0.00950	7.40520	0.00741	9.504	14.72	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,400.11970		1.40012	1,570.47160	1.57047	1,400.120	11.74	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	35.41970		0.03542	24.07160	0.02407	35.420	11.74	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.53760		14.53760	14.72190	14.72190		12.40	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	493.70330		0.49370	571.91580	0.57192	493.703	12.87	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	706.10330		0.70610	600.01580	0.60002	706.103	12.87	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	490.33180		0.49033	568.07390	0.56807	490.332	12.89	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	712.73180		0.71273	606.17390	0.60617	712.732	12.89	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	497.10440		0.49710	575.78050	0.57578	497.104	12.85	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	699.50440		0.69950	593.88050	0.59388	699.504	12.85	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.69910		14.69910	14.88590	14.88590		12.81	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	625.55110		0.62555	717.15130	0.71715	625.551	13.14	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	826.45110		0.82645	731.25130	0.73125	826.451	13.14	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	622.16590		0.62217	713.34290	0.71334	622.166	13.16	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	833.06590		0.83307	737.44290	0.73744	833.066	13.16	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	628.96280		0.62896	721.07060	0.72107	628.963	13.13	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	819.86280		0.81986	725.17060	0.72517	819.863	13.13	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09860		0.09860	0.10010	0.10010		17.63	0.00	0	24,086.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	19.65620		0.00020	31.92680	0.00032	19.656	19.99	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,159.65620		0.01160	1,021.92680	0.01022	1,159.656	19.99	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	880.81720		0.00881	1,023.91810	0.01024	880.817	18.02	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	20.81720		0.00021	13.91810	0.00014	20.817	18.02	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	184.10420		0.00184	256.92270	0.00257	184.104	17.63	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	324.10420		0.00324	246.92270	0.00247	324.104	17.63	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09980		0.09980	0.10130	0.10130		17.43	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,066.47060		0.01066	1,199.19730	0.01199	1,066.471	17.41	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	86.47060		0.00086	69.19730	0.00069	86.471	17.41	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	410.85360		0.00411	490.62570	0.00491	410.854	17.43	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	430.85360		0.00431	360.62570	0.00361	430.854	17.43	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	138.27110		0.00138	171.20020	0.00171	138.271	19.26	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,158.27110		0.01158	1,041.20020	0.01041	1,158.271	19.26	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			12.20040		12.20040	12.36570	12.36570		12.59	12,261,402.00	1,005	33,603.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	1,205.84800		1.20585	1,370.19040	1.37019	1,205.848	14.74	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	5.44800		0.00545	4.49040	0.00449	5.448	14.74	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	1,196.00170		1.19600	1,360.30600	1.36031	1,196.002	14.70	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	5.60170		0.00560	4.60600	0.00461	5.602	14.70	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	86.09120		0.08609	129.17550	0.12918	86.091	13.98	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	525.69120		0.52569	403.47550	0.40348	525.691	13.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	1,235.40630		1.23541	1,399.86090	1.39986	1,235.406	14.87		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	5.00630		0.00501	4.16090	0.00416	5.006	14.87		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	1,215.69650		1.21570	1,380.07750	1.38008	1,215.696	14.79		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	5.29650		0.00530	4.37750	0.00438	5.296	14.79		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.35070		12.35070	12.51800	12.51800		13.26		9,263,025.00	750	33,380.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	1,154.12430		1.15412	1,311.86900	1.31187	1,154.124	12.33		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	43.42430		0.04342	33.86900	0.03387	43.424	12.33		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	1,145.23970		1.14524	1,302.35900	1.30236	1,145.240	12.33		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	44.53970		0.04454	34.35900	0.03436	44.540	12.33		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	1,136.37660		1.13638	1,293.23510	1.29324	1,136.377	12.33		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	45.67660		0.04568	35.23510	0.03524	45.677	12.33		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.50860		12.50860	12.67850	12.67850		13.83		0.00	0	14,220.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	614.42710		0.61443	707.65170	0.70765	614.427	13.57		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	455.82710		0.45583	379.15170	0.37915	455.827	13.57		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	800.63160		0.80063	916.66740	0.91667	800.632	12.93		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	282.03160		0.28203	228.16740	0.22817	282.032	12.93		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	794.85400		0.79485	909.89860	0.90990	794.854	12.95		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	286.25400		0.28625	231.39860	0.23140	286.254	12.95		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	423.59340		0.42359	488.10160	0.48810	423.593	14.47		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	764.99340		0.76499	659.60160	0.65960	764.993	14.47		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	789.11530		0.78912	903.54180	0.90354	789.115	12.96		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	290.51530		0.29052	235.04180	0.23504	290.515	12.96		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	661.77550		0.66178	761.23000	0.76123	661.776	13.39		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	403.17550		0.40318	332.73000	0.33273	403.176	13.39		0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.65470		12.65470	12.82700	12.82700		14.27		0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,569.30350		1.56930	1,725.01850	1.72502	1,569.304	12.88		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	114.60350		0.11460	98.01850	0.09802	114.604	12.88		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,367.67620		1.36768	1,515.61090	1.51561	1,367.676	12.71		0.00	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	155.97620	0.15598	131.61090	0.13161	155.976	12.71	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,330.03000	1.33003	1,473.59680	1.47360	1,330.030	12.75	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	168.33000	0.16833	139.59680	0.13960	168.330	12.75	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,293.02590	1.29303	1,434.30440	1.43430	1,293.026	12.79	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	181.32590	0.18133	150.30440	0.15030	181.326	12.79	0.00	0	0.00
2025	On 07/02/2013	Bond Future			113.04833	113.04833	113.05051	113.05051			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	2,058.33000	2.05833	2,060.51000	2.06051	2,058.330		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	2,048.33000	2.04833	2,050.51000	2.05051	2,048.330		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	2,038.33000	2.03833	2,040.51000	2.04051	2,038.330		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			114.47571	114.47571	114.47834	114.47834			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	1,062.04000	1.06204	1,064.67000	1.06467	1,062.040		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			113.03847	113.03847	113.03890	113.03890			0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Call	1,433.99000	1.43399	1,434.42000	1.43442	1,433.990		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			118.22453	118.22453	117.62610	117.62610			0.00	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	5,234.53000	5.23453	4,636.10000	4.63610	5,234.530		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	5,224.53000	5.22453	4,626.10000	4.62610	5,224.530		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	5,214.53000	5.21453	4,616.10000	4.61610	5,214.530		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			119.71699	119.71699	119.11146	119.11146			0.00	0	122.00	
2050	On 02/05/2013	Bond Future	117.60	Call	2,119.17000	2.11917	1,513.64000	1.51364	2,119.170		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			486.34200	486.34200	483.80400	483.80400			0.00	0	0.00	
AL7T	On 02/05/2013	Index Future			492.49100	492.49100	489.92200	489.92200			0.00	0	12.00	
AL7T	On 01/08/2013	Index Future			499.42900	499.42900	496.82500	496.82500			0.00	0	0.00	
ALBI	On 07/02/2013	Index Future			434.62600	434.62600	431.70700	431.70700			4,528,802,920.00	1,042	289.00	
ALBI	On 02/05/2013	Index Future			440.12100	440.12100	437.16700	437.16700			2,293,030,410.00	521	775.00	
ALBI	On 01/08/2013	Index Future			446.32100	446.32100	443.32700	443.32700			0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.33000	9.33000	9.46630	9.46630			9.48	4,702,320.00	504	15,224.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	822.84570	0.82285	958.00220	0.95800	822.846	12.56	0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	2.84570	0.00285	1.70220	0.00170	2.846	12.56	0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	1,012.83210	1.01283	1,148.36660	1.14837	1,012.832	13.85	0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	1.43210	0.00143	0.66660	0.00067	1.432	13.85	0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	963.17830	0.96318	1,098.55610	1.09856	963.178	13.58	0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	1.77830	0.00178	0.85610	0.00086	1.778	13.58	0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	913.49270	0.91349	1,048.79860	1.04880	913.493	13.22	0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	2.09270	0.00209	1.09860	0.00110	2.093	13.22	0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.38110	9.38110	9.51800	9.51800			9,625,008.60	1,026	10,255.00	

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	621.10000		0.62110	758.00000	0.75800	621.100		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	641.10000		0.64110	778.00000	0.77800	641.100		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	631.10000		0.63110	768.00000	0.76800	631.100		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.43550		9.43550	9.57350	9.57350		11.04	0.00	0	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	644.72720		0.64473	749.87780	0.74988	644.727	10.88	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	119.22720		0.11923	86.37780	0.08638	119.227	10.88	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	659.93950		0.65994	766.15890	0.76616	659.939	10.90	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	114.43950		0.11444	82.65890	0.08266	114.440	10.90	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	652.31420		0.65231	758.00090	0.75800	652.314	10.89	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	116.81420		0.11681	84.50090	0.08450	116.814	10.89	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.48540		9.48540	9.62440	9.62440		11.61	0.00	0	400.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	410.55850		0.41056	472.47530	0.47248	410.558	11.59	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	405.15850		0.40516	328.07530	0.32808	405.158	11.59	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	419.71830		0.41972	482.82810	0.48283	419.718	11.58	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	394.31830		0.39432	318.42810	0.31843	394.318	11.58	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	415.12050		0.41512	477.63280	0.47763	415.121	11.58	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	399.72050		0.39972	323.23280	0.32323	399.721	11.58	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.90190		9.90190	10.00640	10.00640		13.20	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,718.28300		2.71828	2,815.47360	2.81547	2,718.283	13.03	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	66.38300		0.06638	59.07360	0.05907	66.383	13.03	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,672.59750		2.67260	2,769.17360	2.76917	2,672.598	13.00	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	70.69750		0.07070	62.77360	0.06277	70.698	13.00	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,627.13070		2.62713	2,723.05860	2.72306	2,627.131	12.97	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	75.23070		0.07523	66.65860	0.06666	75.231	12.97	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.97080		8.97080	9.06980	9.06980		11.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	353.79460		0.35379	437.05880	0.43706	353.795	12.00	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	42.99460		0.04299	27.25880	0.02726	42.995	12.00	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	369.88930		0.36989	454.35710	0.45436	369.889	12.02	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	39.08930		0.03909	24.55710	0.02456	39.089	12.02	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	361.80540		0.36181	445.67900	0.44568	361.805	12.01	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	41.00540		0.04101	25.87900	0.02588	41.005	12.01	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.06040		9.06040	9.16070	9.16070		12.95	0.00	0	50.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	333.93750		0.33394	393.86000	0.39386	333.938	12.90	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	233.53750		0.23354	193.16000	0.19316	233.538	12.90	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	344.65220		0.34465	405.64780	0.40565	344.652	12.89	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	224.25220		0.22425	184.94780	0.18495	224.252	12.89	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	339.26620		0.33927	399.72570	0.39973	339.266	12.90	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	228.86620		0.22887	189.02570	0.18903	228.866	12.90	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.13350		0.13350	0.19550	0.19550			0.00	0	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.07030		0.07030	0.10510	0.10510			0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.09310		0.09310	0.18880	0.18880			0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.52060		0.52060	0.83050	0.83050			0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.06650		0.06650	0.08970	0.08970			0.00	0	67,300.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.05400		0.05400	0.07450	0.07450			0.00	0	70,400.00
CF CANDO CACS	On 26/02/2013	Can-Do Future			3,823.20070	3,823.20070	2,063.19420	2,063.19420				0.00	0	40.00
CF CANDO CACT	On 26/02/2013	Can-Do Future			6,625.27110	6,625.27110	5,135.61400	5,135.61400				0.00	0	40.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.85920	9.85920	9.97310	9.97310			12.59	49,296,000.00	5,000	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	730.69040		0.73069	842.14810	0.84215	730.690	13.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	11.49040		0.01149	9.04810	0.00905	11.490	13.61	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	721.05940		0.72106	832.42630	0.83243	721.059	13.54	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	11.85940		0.01186	9.32630	0.00933	11.859	13.54	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	711.44150		0.71144	822.71370	0.82271	711.441	13.48	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	12.24150		0.01224	9.61370	0.00961	12.242	13.48	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.98740		9.98740	10.10240	10.10240		13.62	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	577.66820		0.57767	665.28950	0.66529	577.668	12.84	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	130.26820		0.13027	102.88950	0.10289	130.268	12.84	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	570.94170		0.57094	657.83400	0.65783	570.942	12.85	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	133.54170		0.13354	105.43400	0.10543	133.542	12.85	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	564.26740		0.56427	650.42100	0.65042	564.267	12.87	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	136.86740		0.13687	108.02100	0.10802	136.867	12.87	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry			12.13310		12.13310	12.29780	12.29780		12.81	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.05	Call	135.81130		0.13581	271.28530	0.27129	135.811	13.19	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.05	Put	52.71130		0.05271	23.48530	0.02349	52.711	13.19	0.00	0	10,000.00
DAEU	On 07/02/2013	Any day expiry	12.06	Call	128.98890		0.12899	262.74280	0.26274	128.989	13.11	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.06	Put	55.88890		0.05589	24.94280	0.02494	55.889	13.11	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.10	Call	103.32790		0.10333	229.42290	0.22942	103.328	12.81	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.10	Put	70.22790		0.07023	31.62290	0.03162	70.228	12.81	0.00	0	10,000.00
DAEU	On 07/02/2013	Any day expiry	12.04	Call	142.78720		0.14279	279.90600	0.27991	142.787	13.26	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.04	Put	49.68720		0.04969	22.10600	0.02211	49.687	13.26	0.00	0	10,000.00
DAEU	On 21/11/2013	Any day expiry			12.61810		12.61810	12.79000	12.79000		14.17	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	994.88990		0.99489	1,119.26120	1.11926	994.890	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	286.78990		0.28679	239.26120	0.23926	286.790	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	1,007.69510		1.00770	1,132.98430	1.13298	1,007.695	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	279.59510		0.27960	232.98430	0.23298	279.595	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	1,001.27830		1.00128	1,126.11100	1.12611	1,001.278	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	283.17830		0.28318	236.11100	0.23611	283.178	13.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAFR	On 13/02/2013	Any day expiry			9.81140		9.81140	9.91000	9.91000		12.48	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.81	Call	93.24990		0.09325	0.00000	0.00000	93.250	12.53	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.81	Put	91.84990		0.09185	0.00000	0.00000	91.850	12.53	0.00	5,000	5,000.00
DAFR	On 13/02/2013	Any day expiry	9.89	Call	61.93500		0.06194	0.00000	0.00000	61.935	12.97	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.89	Put	140.53500		0.14053	0.00000	0.00000	140.535	12.97	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.90	Call	58.71620		0.05872	0.00000	0.00000	58.716	13.02	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.90	Put	147.31620		0.14732	0.00000	0.00000	147.316	13.02	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.91	Call	55.63930		0.05564	0.00000	0.00000	55.639	13.08	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.91	Put	154.23930		0.15424	0.00000	0.00000	154.239	13.08	0.00	5,000	5,000.00
DAUS	On 07/02/2013	Any day expiry			8.93950		8.93950	9.07440	9.07440		12.90	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.61	Call	332.43690		0.33244	465.26030	0.46526	332.437	15.39	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.61	Put	2.93690		0.00294	0.86030	0.00086	2.937	15.39	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	9.05	Call	28.93090		0.02893	81.96320	0.08196	28.931	14.27	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	9.05	Put	139.43090		0.13943	57.56320	0.05756	139.431	14.27	0.00	10,000	0.00
DAUS	On 07/02/2013	Any day expiry	8.59	Call	351.87350		0.35187	485.09110	0.48509	351.873	15.56	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.59	Put	2.37350		0.00237	0.69110	0.00069	2.373	15.56	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.60	Call	342.14090		0.34214	475.16760	0.47517	342.141	15.48	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.60	Put	2.64090		0.00264	0.76760	0.00077	2.641	15.48	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry			8.94800		8.94800	9.10000	9.10000		12.94	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.09	Call	43.21080		0.04321	0.00000	0.00000	43.211	13.95	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.09	Put	185.21080		0.18521	0.00000	0.00000	185.211	13.95	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.10	Call	40.92590		0.04093	0.00000	0.00000	40.926	14.03	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.10	Put	192.92590		0.19293	0.00000	0.00000	192.926	14.03	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.11	Call	38.75250		0.03875	0.00000	0.00000	38.753	14.10	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.11	Put	200.75250		0.20075	0.00000	0.00000	200.753	14.10	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	8.95	Call	89.44670		0.08945	0.00000	0.00000	89.447	12.94	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	8.95	Put	91.44670		0.09145	0.00000	0.00000	91.447	12.94	0.00	30,000	15,150.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 15/02/2013	Any day expiry			8.94920		8.94920	9.08430	9.08430		13.00	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	9.00	Call	73.62000		0.07362	145.81560	0.14582	73.620	13.35	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	9.00	Put	124.42000		0.12442	61.51560	0.06152	124.420	13.35	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Call	179.97730		0.17998	291.17500	0.29117	179.977	13.16	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Put	40.77730		0.04078	16.87500	0.01688	40.777	13.16	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.85	Call	152.17720		0.15218	257.15430	0.25715	152.177	13.12	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	8.85	Put	52.97720		0.05298	22.85430	0.02285	52.977	13.12	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Call	132.92530		0.13293	232.67640	0.23268	132.925	13.08	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Put	63.72530		0.06373	28.37640	0.02838	63.725	13.08	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Call	194.73260		0.19473	308.70800	0.30871	194.733	13.19	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Put	35.53260		0.03553	14.40800	0.01441	35.533	13.19	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Call	187.28660		0.18729	299.90140	0.29990	187.287	13.17	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Put	38.08660		0.03809	15.60140	0.01560	38.087	13.17	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.96260		8.96260	9.09790	9.09790		12.70	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,112.75160		1.11275	1,247.97140	1.24797	1,112.752	16.65	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	0.15160		0.00015	0.07140	0.00007	0.152	16.65	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	962.97800		0.96298	1,098.08140	1.09808	962.978	15.77	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	0.37800		0.00038	0.18140	0.00018	0.378	15.77	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Call	863.29450		0.86329	998.23750	0.99824	863.294	15.18	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Put	0.69450		0.00069	0.33750	0.00034	0.695	15.18	0.00	0	5,000.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	378.97280		0.37897	504.99260	0.50499	378.973	12.77	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	16.37280		0.01637	7.09260	0.00709	16.373	12.77	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	370.15820		0.37016	495.42210	0.49542	370.158	12.77	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	17.55820		0.01756	7.52210	0.00752	17.558	12.77	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	361.41170		0.36141	485.87650	0.48588	361.412	12.76	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	18.81170		0.01881	7.97650	0.00798	18.812	12.76	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	278.31020		0.27831	393.94070	0.39394	278.310	12.74	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	35.71020		0.03571	16.04070	0.01604	35.710	12.74	0.00	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	9.02	Call	99.40610		0.09941	168.47600	0.16848	99.406	13.17	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	156.80610		0.15681	90.57600	0.09058	156.806	13.17	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.35	Call	29.41180		0.02941	52.44010	0.05244	29.412	15.36	0.00	0	5,000.00
DAUS	On 26/02/2013	Any day expiry	9.35	Put	416.81180		0.41681	304.54010	0.30454	416.812	15.36	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry			8.99680		8.99680	9.13240	9.13240		13.11	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	155.52970		0.15553	220.07600	0.22008	155.530	13.39	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	218.72970		0.21873	147.67600	0.14768	218.730	13.39	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	76.53210		0.07653	111.05890	0.11106	76.532	14.70	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	429.73210		0.42973	328.65890	0.32866	429.732	14.70	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	163.16110		0.16316	231.03390	0.23103	163.161	13.29	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	206.36110		0.20636	138.63390	0.13863	206.361	13.29	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	159.30400		0.15930	225.51140	0.22551	159.304	13.34	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	212.50400		0.21250	143.11140	0.14311	212.504	13.34	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	999.61170		0.99961	1,134.17770	1.13418	999.612	14.35	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	2.81170		0.00281	1.77770	0.00178	2.812	14.35	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	900.93780		0.90094	1,034.95980	1.03496	900.938	13.83	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	4.13780		0.00414	2.55980	0.00256	4.138	13.83	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	171.12960		0.17113	242.34530	0.24235	171.130	13.20	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	194.32960		0.19433	129.94530	0.12995	194.330	13.20	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			9.03480		9.03480	9.17080	9.17080		13.22	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	226.15390		0.22615	296.40890	0.29641	226.154	13.43	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	241.35390		0.24135	175.60890	0.17561	241.354	13.43	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	222.12800		0.22213	291.02890	0.29103	222.128	13.47	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	247.32800		0.24733	180.22890	0.18023	247.328	13.47	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	238.64210		0.23864	312.97690	0.31298	238.642	13.30	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	223.84210		0.22384	162.17690	0.16218	223.842	13.30	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	131.44780		0.13145	172.93950	0.17294	131.448	14.65	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	446.64780		0.44665	352.13950	0.35214	446.648	14.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	9.04	Call	230.24780		0.23025	301.86130	0.30186	230.248	13.38	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	235.44780		0.23545	171.06130	0.17106	235.448	13.38	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,042.56910		1.04257	1,176.24490	1.17624	1,042.569	13.87	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	7.76910		0.00777	5.44490	0.00544	7.769	13.87	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	945.44940		0.94545	1,078.27870	1.07828	945.449	13.47	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	10.64940		0.01065	7.47870	0.00748	10.649	13.47	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			9.07370		9.07370	9.21030	9.21030			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	276.30000		0.27630	139.70000	0.13970	276.300		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	33.70000		0.03370	170.30000	0.17030	33.700		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	23.70000		0.02370	160.30000	0.16030	23.700		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	13.70000		0.01370	150.30000	0.15030	13.700		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	973.70000		0.97370	1,110.30000	1.11030	973.700		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			9.10890		9.10890	9.24600	9.24600		13.97	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	347.54560		0.34755	421.19310	0.42119	347.546	13.85	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	288.64560		0.28865	225.19310	0.22519	288.646	13.85	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	342.97840		0.34298	415.94990	0.41595	342.978	13.88	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	294.07840		0.29408	229.94990	0.22995	294.078	13.88	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	238.22760		0.23823	288.92820	0.28893	238.228	14.84	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	479.32760		0.47933	392.92820	0.39293	479.328	14.84	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,037.83300		1.03783	1,168.48970	1.16849	1,037.833	13.56	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	28.93300		0.02893	22.48970	0.02249	28.933	13.56	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	352.16710		0.35217	426.49060	0.42649	352.167	13.83	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	283.26710		0.28327	220.49060	0.22049	283.267	13.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry			9.14040		9.14040	9.27810	9.27810		14.18	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	334.99580		0.33500	399.22530	0.39923	334.996	14.32	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	384.59580		0.38460	311.12530	0.31113	384.596	14.32	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	331.28090		0.33128	394.67170	0.39467	331.281	14.35	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	390.88090		0.39088	316.57170	0.31657	390.881	14.35	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	327.60950		0.32761	390.16510	0.39017	327.610	14.39	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	397.20950		0.39721	322.06510	0.32207	397.209	14.39	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	174.39530		0.17440	207.38190	0.20738	174.395	16.41	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	833.99530		0.83400	729.28190	0.72928	833.995	16.41	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.14520		9.14520	9.28300	9.28300		14.22	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	396.75420		0.39675	469.96310	0.46996	396.754	13.99	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	311.55420		0.31155	246.96310	0.24696	311.554	13.99	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	287.56520		0.28757	341.13280	0.34113	287.565	14.89	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	492.36520		0.49237	408.13280	0.40813	492.365	14.89	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,084.08470		1.08408	1,213.67270	1.21367	1,084.085	13.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	38.88470		0.03888	30.67270	0.03067	38.885	13.67	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	405.93960		0.40594	480.39240	0.48039	405.940	13.93	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	300.73960		0.30074	237.39240	0.23739	300.740	13.93	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	401.32180		0.40132	475.15260	0.47515	401.322	13.96	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	306.12180		0.30612	242.15260	0.24215	306.122	13.96	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.18250		9.18250	9.32100	9.32100		14.48	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	351.22630		0.35123	410.30170	0.41030	351.226	14.83	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	478.72630		0.47873	399.30170	0.39930	478.726	14.83	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	214.48770		0.21449	250.28350	0.25028	214.488	16.54	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	871.98770		0.87199	769.28350	0.76928	871.988	16.54	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	376.02290		0.37602	439.76470	0.43976	376.023	14.61	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	433.52290		0.43352	358.76470	0.35876	433.523	14.61	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	358.12390		0.35812	418.41530	0.41842	358.124	14.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.29	Put	465.62390		0.46562	387.41530	0.38742	465.624	14.77	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	354.65800		0.35466	414.26820	0.41427	354.658	14.80	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	472.15800		0.47216	393.26820	0.39327	472.158	14.80	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.21600		9.21600	9.35530	9.35530		14.59	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	244.27690		0.24428	281.70370	0.28170	244.277	16.67	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	908.27690		0.90828	806.40370	0.80640	908.277	16.67	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	403.93770		0.40394	466.46590	0.46647	403.938	14.86	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	477.93770		0.47794	401.16590	0.40117	477.938	14.86	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	400.34720		0.40035	462.29160	0.46229	400.347	14.89	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	484.34720		0.48435	406.99160	0.40699	484.347	14.89	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	396.79220		0.39679	458.15550	0.45816	396.792	14.92	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	490.79220		0.49079	412.85550	0.41286	490.792	14.92	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	407.56380		0.40756	470.67590	0.47068	407.564	14.83	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	471.56380		0.47156	395.37590	0.39538	471.564	14.83	0.00	0	1,200.00
DAUS	On 28/02/2014	Any day expiry			9.38810		9.38810	9.52890	9.52890		15.52	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	713.77880		0.71378	790.38200	0.79038	713.779	14.74	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	435.67880		0.43568	371.48200	0.37148	435.679	14.74	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	722.79660		0.72280	800.28290	0.80028	722.797	14.69	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	424.69660		0.42470	361.38290	0.36138	424.697	14.69	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	718.27330		0.71827	795.31540	0.79532	718.273	14.72	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	430.17330		0.43017	366.41540	0.36642	430.173	14.72	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.39680		9.39680	9.53750	9.53750		15.55	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	734.05760		0.73406	810.33070	0.81033	734.058	14.79	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	447.25760		0.44726	382.83070	0.38283	447.258	14.79	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	743.05310		0.74305	820.21750	0.82022	743.053	14.74	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	436.25310		0.43625	372.71750	0.37272	436.253	14.74	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	738.54140		0.73854	815.25750	0.81526	738.541	14.76	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	441.74140		0.44174	377.75750	0.37776	441.741	14.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EL28	On 07/02/2013	Bond Future			113.63044		113.63044	113.34333	113.34333				0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	620.44000		0.62044	333.33000	0.33333	620.440			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	640.44000		0.64044	353.33000	0.35333	640.440			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	630.44000		0.63044	343.33000	0.34333	630.440			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			113.71552		113.71552	113.42527	113.42527				0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	399.34000		0.39934	109.09000	0.10909	399.340			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			8.79223		90.89907	8.93866	89.66130				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	2,196.86000		2.19686	3,434.63000	3.43463	2,196.860			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Put	2,108.17000		2.10817	3,345.94000	3.34594	2,108.170			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	2,019.61000		2.01961	3,257.38000	3.25738	2,019.610			0.00	0	0.00
ES33	On 02/05/2013	Bond Future			8.87451		88.21984	9.02504	86.96727				0.00	0	303.00
ES33	On 02/05/2013	Bond Future	91.02	Call	79,039.58000		79.03958	77,787.01000	77.78701	79,039.580			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			8.96497		89.38125	9.11879	88.12301				0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	289.05000		0.28905	0.00000	0.00000	289.050			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000		0.00000	969.19000	0.96919	0.000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 01/08/2013	Bond Future	91.02	Call	78,329.92000		78.32992	77,071.68000	77.07168	78,329.920		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			434.74000		434.74000	431.84600	431.84600			1,217,272,000.00	280	271.00
GOVI	On 07/02/2013	GOVI	432.99	Call	17,500.00000		1.75000	0.00000	0.00000	17,500.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	432.99	Put	0.00000		0.00000	11,440.00000	1.14400	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Call	17,400.00000		1.74000	0.00000	0.00000	17,400.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Put	0.00000		0.00000	11,540.00000	1.15400	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Call	17,300.00000		1.73000	0.00000	0.00000	17,300.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Put	0.00000		0.00000	11,640.00000	1.16400	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			440.23700		440.23700	437.30800	437.30800			0.00	0	39.00
GOVI	On 02/05/2013	GOVI	432.99	Call	72,470.00000		7.24700	43,180.00000	4.31800	72,470.000		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	72,370.00000		7.23700	43,080.00000	4.30800	72,370.000		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	72,270.00000		7.22700	42,980.00000	4.29800	72,270.000		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			446.43900		446.43900	443.46900	443.46900			1,250,029,200.00	280	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	4,490.00000		0.44900	0.00000	0.00000	4,490.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	0.00000		0.00000	25,210.00000	2.52100	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	4,390.00000		0.43900	0.00000	0.00000	4,390.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	0.00000		0.00000	25,310.00000	2.53100	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	4,290.00000		0.42900	0.00000	0.00000	4,290.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000		0.00000	25,410.00000	2.54100	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On 31/01/2038	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	198.66100		198.66100	198.58100	198.58100			0.00	0	154.00
IGOV	On 02/05/2013	Index Future	201.17200		201.17200	201.09300	201.09300			0.00	0	454.00
IGOV	On 01/08/2013	Index Future	204.00600		204.00600	203.92600	203.92600			0.00	0	0.00
ILBI	On 07/02/2013	Index Future	537.60900		537.60900	537.73500	537.73500			0.00	0	183.00
ILBI	On 02/05/2013	Index Future	544.16000		544.16000	544.28600	544.28600			0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap	8.82200	0.02000	8.82200	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	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	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	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	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	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future	5.08000	94.92000	5.08000	5.08000	94.92000			0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future	5.05000	94.95000	5.07000	5.07000	94.93000			0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future	5.03000	94.97000	5.06000	5.06000	94.94000			0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future	5.02000	94.98000	5.04000	5.04000	94.96000			0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future	5.00000	95.00000	5.02000	5.02000	94.98000			0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future	4.99000	95.01000	5.02000	5.02000	94.98000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future	5.00000	95.00000	5.04000	5.04000	94.96000			0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future	5.05000	94.95000	5.10000	5.10000	94.90000			0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future	5.14000	94.86000	5.22000	5.22000	94.78000			0.00	0	400.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.28000		94.72000	5.36000	94.64000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.42000		94.58000	5.51000	94.49000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.57000		94.43000	5.70000	94.30000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.51740		7.51740	7.56700	7.56700		8.83		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	629.04060		0.62904	678.21210	0.67821	629.041	11.42		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	1.64060		0.00164	1.21210	0.00121	1.641	11.42		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	619.14210		0.61914	668.27860	0.66828	619.142	11.35		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	1.74210		0.00174	1.27860	0.00128	1.742	11.35		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	609.24990		0.60925	658.34890	0.65835	609.250	11.28		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	1.84990		0.00185	1.34890	0.00135	1.850	11.28		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.56830		7.56830	7.61780	7.61780		10.25		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	324.34360		0.32434	361.03570	0.36104	324.344	10.47		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	96.04360		0.09604	83.23570	0.08324	96.044	10.47		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	317.47530		0.31748	353.89240	0.35389	317.475	10.46		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	99.17530		0.09918	86.09240	0.08609	99.175	10.46		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	310.68150		0.31068	346.82200	0.34682	310.682	10.45		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	102.38150		0.10238	89.02200	0.08902	102.381	10.45		0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200				0.00	0	0.00
R023	On 07/02/2013	Bond Future			6.86474		109.87623	6.95571	109.20019				0.00	0	1,632.00
R023	On 07/02/2013	Bond Future	7.04	Call	1,297.50000		1.29750	621.46000	0.62146	1,297.500			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	1,370.92000		1.37092	694.88000	0.69488	1,370.920			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	1,444.27000		1.44427	768.23000	0.76823	1,444.270			0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.91551		107.29224	7.00954	106.60818				0.00	0	3,002.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 02/05/2013	Bond Future	7.05	Call	976.66000		0.97666	292.60000	0.29260	976.660		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	1,048.82000		1.04882	364.76000	0.36476	1,048.820		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	904.44000		0.90444	220.38000	0.22038	904.440		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.97236		108.70475	7.06806	108.02493			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,234.93000		2.23493	1,555.11000	1.55511	2,234.930		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	2,304.30000		2.30430	1,624.48000	1.62448	2,304.300		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	2,373.61000		2.37361	1,693.79000	1.69379	2,373.610		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			5.35180		125.01541	5.39247	124.90672		1.83	0.00	0	5,382.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,449.28000		2.44928	2,340.59000	2.34059	2,449.280		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		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	3,020.30000		3.02030	2,911.61000	2.91161	3,020.300		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		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,536.31000		3.53631	3,427.62000	3.42762	3,536.310		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		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,664.85000		3.66485	3,556.16000	3.55616	3,664.850		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		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,793.21000		3.79321	3,684.52000	3.68452	3,793.210		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		0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.35736		119.72591	5.40251	119.61613		1.75	113,739,614.50	950	14,842.00
R157	On 02/05/2013	Bond Future	5.35	Call	405.64000		0.40564	355.87000	0.35587	405.640		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	423.55000		0.42355	483.56000	0.48356	423.550		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	417.94000		0.41794	367.16000	0.36716	417.940		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 02/05/2013	Bond Future	5.36	Put	411.52000		0.41152	470.52000	0.47052	411.520	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	393.55000		0.39355	344.80000	0.34480	393.550	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	435.80000		0.43580	496.83000	0.49683	435.800	1.74	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.35705		121.30210	5.40141	121.20577		1.62	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,846.47000		91.84647	91,750.14000	91.75014	91,846.470	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			5.36229		116.22157	5.43401	116.08599		1.51	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	878.88000		0.87888	798.00000	0.79800	878.880	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	411.49000		0.41149	466.19000	0.46619	411.490	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	855.09000		0.85509	775.47000	0.77547	855.090	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	425.34000		0.42534	481.30000	0.48130	425.340	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	866.94000		0.86694	786.69000	0.78669	866.940	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	418.37000		0.41837	473.70000	0.47370	418.370	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
R186	On 07/02/2013	Bond Future			7.33507		128.75289	7.46617	127.42555		10.81	128,752.89	1	44,696.00
R186	On 07/02/2013	Bond Future	7.00	Call	26.40000		0.02640	6.32000	0.00632	26.400	10.62	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	3,508.92000		3.50892	4,816.18000	4.81618	3,508.920	10.62	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	406.29000		0.40629	145.69000	0.14569	406.290	10.71	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	1,278.08000		1.27808	2,344.82000	2.34482	1,278.080	10.71	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Call	555.91000		0.55591	213.18000	0.21318	555.910	10.73	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Put	1,016.75000		1.01675	2,001.36000	2.00136	1,016.750	10.73	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	4,146.01000		4.14601	2,887.15000	2.88715	4,146.010	10.95	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	10.73000		0.01073	79.21000	0.07921	10.730	10.95	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	6,536.28000		6.53628	5,212.37000	5.21237	6,536.280	11.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future	8.00	Put	0.17000	0.00017	3.60000	0.00360	0.170	11.09	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.45	Call	10,693.61000	10.69361	9,366.27000	9.36627	10,693.610	11.34	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.34	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	10,873.64000	10.87364	9,546.30000	9.54630	10,873.640	11.35	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.35	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	1,869.70000	1.86970	993.41000	0.99341	1,869.700	10.81	0.00	0	540.00
R186	On 07/02/2013	Bond Future	7.50	Put	202.99000	0.20299	654.04000	0.65404	202.990	10.81	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Call	11,142.95000	11.14295	9,815.61000	9.81561	11,142.950	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	11,589.82000	11.58982	10,262.48000	10.26248	11,589.820	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	9,513.69000	9.51369	8,186.37000	8.18637	9,513.690	11.27	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	0.00000	0.00000	0.02000	0.00002	0.000	11.27	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future			7.39491	130.31006	7.53007	128.96685		11.55	0.00	0	26,652.00
R186	On 02/05/2013	Bond Future	7.75	Call	5,051.67000	5.05167	4,184.48000	4.18448	5,051.670	11.68	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	1,565.15000	1.56515	2,041.17000	2.04117	1,565.150	11.68	0.00	0	100.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,965.69000	2.96569	2,346.29000	2.34629	2,965.690	11.52	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	3,014.86000	3.01486	3,738.67000	3.73867	3,014.860	11.52	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,015.38000	3.01538	2,388.87000	2.38887	3,015.380	11.52	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,964.43000	2.96443	3,681.13000	3.68113	2,964.430	11.52	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,065.55000	3.06555	2,431.92000	2.43192	3,065.550	11.53	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	2,914.59000	2.91459	3,624.17000	3.62417	2,914.590	11.53	0.00	0	0.00
R186	On 02/05/2013	Bond Future	6.75	Call	777.66000	0.77766	556.55000	0.55655	777.660	11.32	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	7,471.17000	7.47117	8,593.27000	8.59327	7,471.170	11.32	0.00	0	0.00
R186	On 01/08/2013	Bond Future			7.46111	126.74061	7.59924	125.39547		12.00	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	117,468.20000	117.46820	116,123.06000	116.12306	117,468.200	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			7.53444	128.54458	7.68194	127.14020		12.03	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
R186	On 07/11/2013	Bond Future	8.14	Call	8,651.01000		8.65101	7,729.43000	7.72943	8,651.010	12.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,023.60000		3.02360	3,506.40000	3.50640	3,023.600	12.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,710.86000		8.71086	7,785.83000	7.78583	8,710.860	12.25	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,993.53000		2.99353	3,472.88000	3.47288	2,993.530	12.25	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,770.86000		8.77086	7,842.39000	7.84239	8,770.860	12.25	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,963.71000		2.96371	3,439.62000	3.43962	2,963.710	12.25	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	12,544.72000		12.54472	11,440.06000	11.44006	12,544.720	12.57	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,602.71000		1.60271	1,902.43000	1.90243	1,602.710	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			217.43051		217.43051	217.43555	217.43555			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,440.51000		4.44051	4,445.55000	4.44555	4,440.510		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	4,430.51000		4.43051	4,435.55000	4.43555	4,430.510		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Call	4,420.51000		4.42051	4,425.55000	4.42555	4,420.510		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			285.73839		285.73839	285.74510	285.74510			0.00	0	635.00
R197	On 07/02/2013	Bond Future	278.99	Call	6,748.39000		6.74839	6,755.10000	6.75510	6,748.390		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	6,738.39000		6.73839	6,745.10000	6.74510	6,738.390		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 07/02/2013	Bond Future	279.01	Call	6,728.39000		6.72839	6,735.10000	6.73510	6,728.390		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			289.34598		289.34598	289.35381	289.35381			0.00	0	2,184.00
R197	On 02/05/2013	Bond Future	282.39	Call	6,955.98000		6.95598	6,963.81000	6.96381	6,955.980		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	6,945.98000		6.94598	6,953.81000	6.95381	6,945.980		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	6,935.98000		6.93598	6,943.81000	6.94381	6,935.980		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			5.09918		107.64527	5.11425	107.61781		1.22	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	9.69000		0.00969	9.03000	0.00903	9.690		0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	227.24000		0.22724	254.04000	0.25404	227.240		0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	907.81000		0.90781	880.35000	0.88035	907.810		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		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	1,982.06000		1.98206	1,954.60000	1.95460	1,982.060		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		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,070.93000		2.07093	2,043.47000	2.04347	2,070.930		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,159.70000		2.15970	2,132.24000	2.13224	2,159.700		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		0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.07181		108.94717	5.08907	108.91956		1.04	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.14000		0.00014	0.13000	0.00013	0.140		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,652.22000		1.65222	1,679.82000	1.67982	1,652.220		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.16000		0.00016	0.14000	0.00014	0.160		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,635.90000		1.63590	1,663.49000	1.66349	1,635.900		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.13000		0.00013	0.11000	0.00011	0.130		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,668.54000		1.66854	1,696.13000	1.69613	1,668.540		0.00	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 01/08/2013	Bond Future			5.02477		105.97735	5.03560	105.96264		0.96		0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,731.67000		68.73167	68,716.96000	68.71696	68,731.670	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			4.94199		107.48577	4.98644	107.43700		0.85		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	244.56000		0.24456	225.03000	0.22503	244.560	0.84		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	400.57000		0.40057	429.81000	0.42981	400.570	0.84		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	249.21000		0.24921	229.43000	0.22943	249.210	0.84		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	394.22000		0.39422	423.21000	0.42321	394.220	0.84		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	239.96000		0.23996	220.70000	0.22070	239.960	0.84		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	406.97000		0.40697	436.48000	0.43648	406.970	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			212.25118		212.25118	212.41731	212.41731				0.00	0	2,454.00
R202	On 07/02/2013	Bond Future	204.99	Call	7,261.18000		7.26118	7,427.31000	7.42731	7,261.180			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	7,251.18000		7.25118	7,417.31000	7.41731	7,251.180			0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Call	7,241.18000		7.24118	7,407.31000	7.40731	7,241.180			0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 02/05/2013	Bond Future			214.93092		214.93092	215.09985	215.09985				0.00	0	48,202.00
R202	On 02/05/2013	Bond Future	211.04	Call	3,890.92000		3.89092	4,059.85000	4.05985	3,890.920			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	3,880.92000		3.88092	4,049.85000	4.04985	3,880.920			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	3,870.92000		3.87092	4,039.85000	4.03985	3,870.920			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 07/02/2013	Bond Future			5.76311		113.30765	5.82893	113.03055		4.00	0.00	0	16,069.00
R203	On 07/02/2013	Bond Future	5.54	Call	17.61000		0.01761	8.67000	0.00867	17.610	3.96	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	963.28000		0.96328	1,231.44000	1.23144	963.280	3.96	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,453.38000		1.45338	1,185.57000	1.18557	1,453.380	4.10	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	2.54000		0.00254	11.83000	0.01183	2.540	4.10	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,850.22000		2.85022	2,573.14000	2.57314	2,850.220	4.19	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	0.00000		0.00000	0.02000	0.00002	0.000	4.19	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	3,257.59000		3.25759	2,980.49000	2.98049	3,257.590	4.21	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.21	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,663.07000		3.66307	3,385.97000	3.38597	3,663.070	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	4,828.34000		4.82834	4,551.24000	4.55124	4,828.340	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	5,662.40000		5.66240	5,385.30000	5.38530	5,662.400	4.27	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.27	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	3,054.14000		3.05414	2,777.04000	2.77704	3,054.140	4.20	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.20	0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.79181		110.52158	5.86170	110.24133		4.00	0.00	0	5,000.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,109.12000		1.10912	957.78000	0.95778	1,109.120	3.98	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	675.66000		0.67566	804.57000	0.80457	675.660	3.98	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,132.65000		1.13265	979.29000	0.97929	1,132.650	3.99	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	659.23000		0.65923	786.12000	0.78612	659.230	3.99	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,085.87000		1.08587	936.54000	0.93654	1,085.870	3.98	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	692.39000		0.69239	823.31000	0.82331	692.390	3.98	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.82244		111.97662	5.89369	111.70636		3.82	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,763.42000		98.76342	98,493.16000	98.49316	98,763.420	4.03	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
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			5.86296		109.41073	5.94988	109.10170		3.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,181.21000		107.18121	106,872.18000	106.87218	107,181.210	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	1,674.75000		1.67475	1,510.63000	1.51063	1,674.750	3.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,223.45000		1.22345	1,368.36000	1.36836	1,223.450	3.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,694.44000		1.69444	1,529.12000	1.52912	1,694.440	3.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,207.71000		1.20771	1,351.42000	1.35142	1,207.710	3.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,714.64000		1.71464	1,548.12000	1.54812	1,714.640	3.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,192.50000		1.19250	1,335.01000	1.33501	1,192.500	3.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,174.72000		1.17472	1,044.64000	1.04464	1,174.720	3.74	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,721.19000		1.72119	1,900.14000	1.90014	1,721.190	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			6.02340		110.78381	6.09923	110.39369		5.31	0.00	0	11,262.00
R204	On 07/02/2013	Bond Future	7.29	Call	6,298.75000		6.29875	5,908.63000	5.90863	6,298.750	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
R204	On 07/02/2013	Bond Future	7.45	Call	7,062.43000		7.06243	6,672.31000	6.67231	7,062.430	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	9,404.56000		9.40456	9,014.44000	9.01444	9,404.560	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	9,635.12000		9.63512	9,245.00000	9.24500	9,635.120	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	9,865.04000		9.86504	9,474.92000	9.47492	9,865.040	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			6.06118		112.12366	6.14085	111.72897		5.43	86,895,836.50	775	1,209.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,888.58000		1.88858	1,645.55000	1.64555	1,888.580	5.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 02/05/2013	Bond Future	6.30	Put	710.67000		0.71067	862.33000	0.86233	710.670	5.44	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,920.99000		1.92099	1,675.55000	1.67555	1,920.990	5.45	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	694.10000		0.69410	843.35000	0.84335	694.100	5.45	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,856.44000		1.85644	1,615.83000	1.61583	1,856.440	5.44	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	727.54000		0.72754	881.62000	0.88162	727.540	5.44	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.10358		109.57318	6.18493	109.18694		5.49	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,689.68000		100.68968	100,303.44000	100.30344	100,689.680	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			6.15172		111.13284	6.24600	110.70632		5.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,398.63000		2.39863	2,169.96000	2.16996	2,398.630	5.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,728.74000		1.72874	1,926.59000	1.92659	1,728.740	5.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,424.28000		2.42428	2,194.13000	2.19413	2,424.280	5.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,709.39000		1.70939	1,905.76000	1.90576	1,709.390	5.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,496.92000		4.49692	4,176.73000	4.17673	4,496.920	5.50	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	732.32000		0.73232	838.65000	0.83865	732.320	5.50	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,373.12000		2.37312	2,145.94000	2.14594	2,373.120	5.28	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,748.25000		1.74825	1,947.59000	1.94759	1,748.250	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
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			5.10923		102.70217	5.11939	102.69296		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	317.19000		0.31719	326.40000	0.32640	317.190	0.49	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	2.65000		0.00265	2.65000	0.00265	2.650	0.50	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	101.69000		0.10169	110.90000	0.11090	101.690	0.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/02/2013	Bond Future	5.95	Call	757.42000		0.75742	748.21000	0.74821	757.420	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	802.18000		0.80218	792.97000	0.79297	802.180	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	846.92000		0.84692	837.71000	0.83771	846.920	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			5.06122		103.94428	5.07462	103.93514		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	1,143.96000		1.14396	1,153.10000	1.15310	1,143.960	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	1,137.01000		1.13701	1,146.15000	1.14615	1,137.010	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	1,150.91000		1.15091	1,160.05000	1.16005	1,150.910	0.39	0.00	0	0.00
R206	On 01/08/2013	Bond Future			4.87925		101.55083	4.87134	101.55432		0.31	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,552.72000		30.55272	30,556.21000	30.55621	30,552.720	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			4.17374		102.99624	4.33526	102.96729		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	56.15000		0.05615	40.89000	0.04089	56.150	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	33.51000		0.03351	47.20000	0.04720	33.510	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	57.19000		0.05719	41.75000	0.04175	57.190	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	32.76000		0.03276	46.27000	0.04627	32.760	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	55.11000		0.05511	40.04000	0.04004	55.110	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	34.27000		0.03427	48.15000	0.04815	34.270	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			6.33914		105.59409	6.43511	105.04838		6.46	0.00	0	4,309.00
R207	On 07/02/2013	Bond Future	7.66	Call	7,213.70000		7.21370	6,667.99000	6.66799	7,213.700	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	7,941.98000		7.94198	7,396.27000	7.39627	7,941.980	6.84	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
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	9,986.16000		9.98616	9,440.45000	9.44045	9,986.160	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	10,237.92000		10.23792	9,692.21000	9.69221	10,237.920	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	10,488.86000		10.48886	9,943.15000	9.94315	10,488.860	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			6.38666		106.87119	6.48684	106.31902		6.75	0.00	0	841.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,613.97000		1.61397	1,337.51000	1.33751	1,613.970	6.74	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,264.44000		1.26444	1,540.15000	1.54015	1,264.440	6.74	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,643.86000		1.64386	1,364.02000	1.36402	1,643.860	6.74	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,239.28000		1.23928	1,511.61000	1.51161	1,239.280	6.74	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,584.41000		1.58441	1,311.31000	1.31131	1,584.410	6.74	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,289.97000		1.28997	1,569.04000	1.56904	1,289.970	6.74	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.44024		104.64168	6.54292	104.09532		6.85	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	97,070.49000		97.07049	96,524.13000	96.52413	97,070.490	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			6.49698		106.13109	6.61173	105.54368		6.77	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,076.53000		3.07653	2,752.89000	2.75289	3,076.530	6.84	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,040.02000		2.04002	2,303.79000	2.30379	2,040.020	6.84	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,106.13000		3.10613	2,780.63000	2.78063	3,106.130	6.85	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,018.90000		2.01890	2,280.81000	2.28081	2,018.900	6.85	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,047.07000		3.04707	2,725.29000	2.72529	3,047.070	6.84	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,061.32000		2.06132	2,326.95000	2.32695	2,061.320	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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/02/2013	Bond Future			6.51412	103.96368	6.59500	103.45630		7.37	181,000,766.88	1,741	17,353.00
R208	On 07/02/2013	Bond Future	8.00	Call	8,839.71000	8.83971	8,332.33000	8.33233	8,839.710	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	9,120.16000	9.12016	8,612.78000	8.61278	9,120.160	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	13,360.85000	13.36085	12,853.47000	12.85347	13,360.850	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	0.26000	0.00026	0.10000	0.00010	0.260	7.22	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	3,300.09000	3.30009	3,807.31000	3.80731	3,300.090	7.22	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	7,593.04000	7.59304	7,085.66000	7.08566	7,593.040	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	7,991.96000	7.99196	7,484.58000	7.48458	7,991.960	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	8,558.20000	8.55820	8,050.82000	8.05082	8,558.200	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			6.56039	101.82808	6.64435	101.31475		8.10	53,459,742.00	525	3,698.00
R208	On 02/05/2013	Bond Future	6.66	Call	1,955.86000	1.95586	1,686.43000	1.68643	1,955.860	8.08	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,347.21000	1.34721	1,591.11000	1.59111	1,347.210	8.08	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	1,888.63000	1.88863	1,625.28000	1.62528	1,888.630	8.07	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,401.82000	1.40182	1,651.80000	1.65180	1,401.820	8.07	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	1,922.08000	1.92208	1,655.69000	1.65569	1,922.080	8.08	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,374.32000	1.37432	1,621.26000	1.62126	1,374.320	8.08	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.61178	103.16864	6.69718	102.66116		8.05	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,124.17000	94.12417	93,616.69000	93.61669	94,124.170	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			6.67117	101.24112	6.76623	100.69420		8.24	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,328.07000	3.32807	3,036.27000	3.03627	3,328.070	8.27	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,530.55000	2.53055	2,785.67000	2.78567	2,530.550	8.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	7.50	Call	5,844.27000		5.84427	5,446.78000	5.44678	5,844.270	8.56	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,196.42000		1.19642	1,345.85000	1.34585	1,196.420	8.56	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,265.09000		3.26509	2,976.70000	2.97670	3,265.090	8.26	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,581.98000		2.58198	2,840.51000	2.84051	2,581.980	8.26	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,296.50000		3.29650	3,006.41000	3.00641	3,296.500	8.26	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,556.16000		2.55616	2,812.99000	2.81299	2,556.160	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			8.19031		82.31617	8.33642	81.06258		14.92	0.00	0	6,620.00
R209	On 07/02/2013	Bond Future	8.63	Call	3,690.33000		3.69033	2,499.77000	2.49977	3,690.330	15.11	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	8.55000		0.00855	71.58000	0.07158	8.550	15.11	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	5,269.89000		5.26989	4,023.31000	4.02331	5,269.890	15.21	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	0.39000		0.00039	7.40000	0.00740	0.390	15.21	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	6,197.33000		6.19733	4,945.13000	4.94513	6,197.330	15.27	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	0.04000		0.00004	1.43000	0.00143	0.040	15.27	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	7,031.86000		7.03186	5,778.53000	5.77853	7,031.860	15.33	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	0.00000		0.00000	0.26000	0.00026	0.000	15.33	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	7,331.63000		7.33163	6,078.18000	6.07818	7,331.630	15.35	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	0.00000		0.00000	0.14000	0.00014	0.000	15.35	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	6,578.53000		6.57853	5,325.60000	5.32560	6,578.530	15.30	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	0.02000		0.00002	0.68000	0.00068	0.020	15.30	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	6,956.62000		6.95662	5,703.33000	5.70333	6,956.620	15.33	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	0.01000		0.00001	0.31000	0.00031	0.010	15.33	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.25189		80.17015	8.40166	78.90154		17.00	0.00	0	1,564.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 02/05/2013	Bond Future	8.01	Call	1,786.60000		1.78660	1,345.30000	1.34530	1,786.600	16.78	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,903.65000		3.90365	4,730.96000	4.73096	3,903.650	16.78	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,721.46000		1.72146	1,292.30000	1.29230	1,721.460	16.78	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	4,017.42000		4.01742	4,856.87000	4.85687	4,017.420	16.78	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,753.84000		1.75384	1,318.62000	1.31862	1,753.840	16.78	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,960.27000		3.96027	4,793.66000	4.79366	3,960.270	16.78	0.00	0	0.00
R209	On 01/08/2013	Bond Future				8.31921	81.22554	8.47187	79.95009		17.92	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	71,276.43000		71.27643	70,000.98000	70.00098	71,276.430	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				8.39430	79.23721	8.55462	77.91844		18.80	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,999.46000		6.99946	6,197.52000	6.19752	6,999.460	19.04	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,649.76000		3.64976	4,166.59000	4.16659	3,649.760	19.04	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,405.23000		10.40523	9,415.99000	9.41599	10,405.230	19.57	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,968.17000		1.96817	2,297.70000	2.29770	1,968.170	19.57	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,906.74000		6.90674	6,110.99000	6.11099	6,906.740	19.02	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,713.08000		3.71308	4,236.10000	4.23610	3,713.080	19.02	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,953.04000		6.95304	6,154.19000	6.15419	6,953.040	19.03	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,681.30000		3.68130	4,201.22000	4.20122	3,681.300	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				164.89161	164.89161	164.89348	164.89348			0.00	0	1,237.00
R210	On 07/02/2013	Bond Future	156.99	Call	7,901.61000		7.90161	7,903.48000	7.90348	7,901.610		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 07/02/2013	Bond Future	156.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Call	7,891.61000		7.89161	7,893.48000	7.89348	7,891.610		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	7,881.61000		7.88161	7,883.48000	7.88348	7,881.610		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			165.11635		165.11635	165.11863	165.11863			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	3,976.35000		3.97635	3,978.63000	3.97863	3,976.350		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	3,966.35000		3.96635	3,968.63000	3.96863	3,966.350		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	3,956.35000		3.95635	3,958.63000	3.95863	3,956.350		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			126.54477		126.54477	126.55172	126.55172			0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	3,554.77000		3.55477	3,561.72000	3.56172	3,554.770		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	3,544.77000		3.54477	3,551.72000	3.55172	3,544.770		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Call	3,534.77000		3.53477	3,541.72000	3.54172	3,534.770		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			128.14247		128.14247	128.14997	128.14997			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,452.47000		2.45247	2,459.97000	2.45997	2,452.470		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	2,442.47000		2.44247	2,449.97000	2.44997	2,442.470		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	2,432.47000		2.43247	2,439.97000	2.43997	2,432.470		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 07/02/2013	Bond Future			133.38667		133.38667	132.96023	132.96023			0.00	0	2,405.00
R212	On 07/02/2013	Bond Future	128.99	Call	4,396.67000		4.39667	3,970.23000	3.97023	4,396.670		0.00	0	0.00
R212	On 07/02/2013	Bond Future	128.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Call	4,386.67000		4.38667	3,960.23000	3.96023	4,386.670		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Call	4,376.67000		4.37667	3,950.23000	3.95023	4,376.670		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			135.07078		135.07078	134.63937	134.63937			0.00	0	18,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,980.78000		3.98078	3,549.37000	3.54937	3,980.780		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	3,970.78000		3.97078	3,539.37000	3.53937	3,970.780		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	3,960.78000		3.96078	3,529.37000	3.52937	3,960.780		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/02/2013	Bond Future			7.89544		94.64825	8.04159	93.35507		14.04	0.00	0	10,414.00
R213	On 07/02/2013	Bond Future	8.90	Call	8,376.17000		8.37617	7,083.04000	7.08304	8,376.170	14.47	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	0.00000		0.00000	0.05000	0.00005	0.000	14.47	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	8,763.23000		8.76323	7,470.07000	7.47007	8,763.230	14.49	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	0.00000		0.00000	0.02000	0.00002	0.000	14.49	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	9,147.62000		9.14762	7,854.45000	7.85445	9,147.620	14.51	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	0.00000		0.00000	0.01000	0.00001	0.000	14.51	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	9,529.37000		9.52937	8,236.19000	8.23619	9,529.370	14.51	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	14.51	0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.95554		92.25874	8.10548	90.95011		15.29	73,806,992.00	800	805.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,408.04000		2.40804	1,859.58000	1.85958	2,408.040	15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	3,256.31000		3.25631	4,016.48000	4.01648	3,256.310	15.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 02/05/2013	Bond Future	7.84	Call	2,329.22000		2.32922	1,793.65000	1.79365	2,329.220	15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3,356.51000		3.35651	4,129.57000	4.12957	3,356.510	15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,368.43000		2.36843	1,826.42000	1.82642	2,368.430	15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	3,306.15000		3.30615	4,072.77000	4.07277	3,306.150	15.23	0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.02228		93.47338	8.17522	92.15875		15.46	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	82,858.36000		82.85836	81,543.73000	81.54373	82,858.360	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			8.09844		91.26664	8.25963	89.90461		16.19	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,500.14000		7.50014	6,642.21000	6.64221	7,500.140	16.44	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,278.56000		3.27856	3,782.66000	3.78266	3,278.560	16.44	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,400.40000		7.40040	6,548.94000	6.54894	7,400.400	16.42	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,338.42000		3.33842	3,848.99000	3.84899	3,338.420	16.42	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,450.21000		7.45021	6,595.51000	6.59551	7,450.210	16.43	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,308.37000		3.30837	3,815.70000	3.81570	3,308.370	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
R214	On 07/02/2013	Bond Future			8.23028		84.12371	8.37638	82.79959		15.48	0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	3,222.07000		3.22207	2,030.94000	2.03094	3,222.070	15.53	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	25.21000		0.02521	158.20000	0.15820	25.210	15.53	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	3,305.01000		3.30501	2,103.47000	2.10347	3,305.010	15.53	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	22.27000		0.02227	144.85000	0.14485	22.270	15.53	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	3,388.09000		3.38809	2,176.78000	2.17678	3,388.090	15.54	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	19.64000		0.01964	132.45000	0.13245	19.640	15.54	0.00	0	0.00
R214	On 02/05/2013	Bond Future			8.28875		81.85938	8.43844	80.51932		17.67	0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Call	73,079.76000		73.07976	71,739.70000	71.73970	73,079.760	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			8.35345		82.93715	8.50607	81.58936		18.61	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R214	On 01/08/2013	Bond Future	84.31	Call	72,489.25000	72.48925	71,141.46000	71.14146	72,489.250	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			1.44250	1.44250	1.46360	1.46360		14.09	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,527.95580	0.15280	1,737.91300	0.17379	1,527.956	14.05	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	2.95580	0.00030	1.91300	0.00019	2.956	14.05	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,428.82470	0.14288	1,638.58990	0.16386	1,428.825	13.68	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	3.82470	0.00038	2.58990	0.00026	3.825	13.68	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,330.81960	0.13308	1,539.61530	0.15396	1,330.820	13.64	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	5.81960	0.00058	3.61530	0.00036	5.820	13.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.45430	1.45430	1.47500	1.47500		14.37	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	859.93780	0.08599	998.63540	0.09986	859.938	13.68	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	216.93780	0.02169	148.63540	0.01486	216.938	13.68	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	792.51210	0.07925	923.80180	0.09238	792.512	13.69	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	249.51210	0.02495	173.80180	0.01738	249.512	13.69	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	732.32170	0.07323	854.87810	0.08549	732.322	13.83	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	289.32170	0.02893	204.87810	0.02049	289.322	13.83	0.00	0	0.00
Total for Derivatives :										10,201,811,749.07	99,775	1 577 088.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188	11.91634	99.94188	11.88685		0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858	23.77374	108.85858	23.71674		0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011	9.62662	100.00011	9.60277		0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			111.70673	11.98236	111.70673	11.95302		0.00	0	8,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB010	On 21/11/2022	Spot Bond	100.63261	0.01904	100.63261	100.63261	0.01899			80,506,088,000.00	800,000	1,400,000.00
AB011	On 21/11/2023	Spot Bond	100.64155	0.00775	100.64155	100.64155	0.00773			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	46.39651	8.00000	46.38646				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	101.73855	10.47495	101.73855	10.45118				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	105.29362	25.57451	105.29362	25.51482				34,220,426,500.00	325,000	13,435,000.00
AB07	On 07/03/2014	Spot Bond	105.62267	48.45944	105.62267	48.34604				0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	9.17735	100.96284	9.15417				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	13.70095	111.66393	13.66741				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	61.08697	100.00003	60.89202				0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	80.55697	215.58145	80.19784				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	30.21208	134.94825	30.12356				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.70124	269.82094	2.68859				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	22.91074	100.53123	22.85498				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	41.68868	100.25380	41.58521				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	13.02136	100.10451	12.98908				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	8.40686	100.10764	8.38603				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.93668	100.11256	7.91701				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN09	On 17/03/2026	Spot Bond	100.11573	8.00129	100.11573	7.98145			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	28.11745	113.03853	28.04794			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	22.55784	102.88112	22.50054			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	34.41068	106.71879	34.32949		495,495,341,970.00	4,643,000	2,429,000.00	
ABL11B	On 29/09/2014	Spot Bond	101.43096	29.18441	101.43096	29.11122			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	22.86739	100.69530	22.81040			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	11.26097	101.53927	11.23270			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	15.77007	101.47729	15.73051		608,863,740,000.00	6,000,000	3,000,000.00	
ABL15	On 09/10/2017	Spot Bond	101.61005	9.49932	101.61005	9.47546			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	107.82037	104.93328	107.52240			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	68.31922	108.48706	68.15585		71,709,946,660.00	661,000	1,676,000.00	
ABL8B	On 19/09/2013	Spot Bond	101.57306	59.92465	101.57306	59.73080			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	104.85324	100.00000	104.57730			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.57314	97.31846	100.57314	102.37213			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	80.58541	215.26681	80.22655			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	41.26466	133.33110	41.14488			0.00	0	5,480,000.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	21.94154	122.14204	21.88198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI04	On 11/10/2016	Spot Bond	113.35700	9.15068	113.35700	9.12724			0.00	0	0.00
ABLI05	On 19/02/2018	Spot Bond	100.00000	1.73414	100.00000	100.00000			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	16.51630	123.70523	16.47243			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	16.69762	102.18114	16.65547			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.91496	99.83242	10.88797			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	10.97144	99.82309	10.94432			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	11.50977	99.81405	11.48131			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.17606	106.48741	5.16349			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	21.55960	100.00000	21.50622			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	3.79038	165.75435	3.77750			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	12.85061	157.68318	12.80856			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.06881	170.05600	3.05820			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	133.80707	143.83197	133.32086			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.59942	172.68858	3.58683			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	80.56059	215.54135	80.20149			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	80.55645	215.58717	80.19731			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	92.55668	100.00000	92.33631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN33	On 29/01/2018	Spot Bond	71.58015	6.79456	71.58015	6.78452			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.79456	71.58015	6.78452			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	99.02293	100.36979	98.77010			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	12.31276	84.61000	12.29210			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	19.06960	92.57000	19.03540			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.99036	100.05362	10.96313			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	16.99805	95.34000	16.96690			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	31.81866	100.00000	31.75830			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	15.86584	94.00000	15.83706			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	14.86190	94.99000	14.83474			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	31.25198	89.20000	31.19652			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	29.80594	90.02000	29.75254			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	8.91648	101.37010	8.89413			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	8.77172	101.21709	8.74976			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	28.50053	89.83000	28.44955			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	20.54961	136.93312	20.49081			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	24.04130	102.86000	23.99475			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	24.48957	96.69000	24.44333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN53	On 01/06/2016	Spot Bond	96.61000	23.53473	96.61000	23.49033			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	23.15386	96.38000	23.11026			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	9.32097	99.94804	9.29790			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	23.59813	121.81240	23.53619			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	73.83320	104.20000	73.68592			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	9.26320	101.30453	9.23999			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	20.94680	93.54000	20.90820			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	19.88346	92.85000	19.84702			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	1.96122	103.39542	1.95671			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.57395	149.61017	2.56607			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.20399	196.08295	2.19574			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	16.52113	95.40000	16.49059			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	69.40417	107.27000	69.26289			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	16.38398	94.09000	16.35366			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	8.65501	100.00000	8.58798			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	13.15123	114.69202	13.11833			18,121,339,160.00	158,000	5,158,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	23.64771	105.76936	23.59231			20,307,717,120.00	192,000	4,892,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6	On 01/06/2020	Spot Bond	102.79126	9.48458	102.79126	9.46298				24,155,946,100.00	235,000	3,935,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	12.10243	101.48825	12.07501				0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	110.44192	17.88708	110.44192	17.84369				0.00	0	2,000,000.00
ABS11	On 11/06/2014	Spot Bond	125.04605	35.99851	125.04605	35.89953				0.00	0	10,000,000.00
ABS11	On 11/06/2014	Spot Bond	4.00000	121.13949	4.00000	121.11603				0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	2.66316	274.59193	2.65054				0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	123.88924	4.62986	123.88924	4.61715				0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	2.44044	128.40915	2.43357				0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	77.74667	99.53952	77.52506				0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	95.20200	100.06620	94.96910				0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	83.54099	100.07265	83.16782				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	24.70896	100.00000	24.64778				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	64.01297	100.53957	63.80772				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	85.83841	101.66199	85.64064				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	64.01297	100.53957	63.80772				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	101.84332	101.42690	101.29403				0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	87.35714	102.82057	87.16723				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	26.03467	111.03772	25.97122				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL029		On 20/08/2015	Spot Bond		100.83941	20.12538	100.83941	20.07627		0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond		100.86237	20.39319	100.86237	20.34341		0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond		101.18756	24.18823	101.18756	24.12900		0.00	0	0.00
ACL039		On 20/09/2013	Spot Bond		100.06785	59.49049	100.06785	59.30052		0.00	0	0.00
ACL041		On 20/09/2013	Spot Bond		100.06721	59.46427	100.06721	59.27438		0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond		100.81643	19.85750	100.81643	19.80905		0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond		54.43317	8.36313	54.43317	8.35318		0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond		100.61624	44.77181	100.61624	44.66275		0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond		99.86961	59.82117	99.86961	59.67321		0.00	0	0.00
ACL071		On 20/06/2015	Spot Bond		100.00000	19.34640	100.00000	19.30969		0.00	0	0.00
ACL073		On 20/09/2015	Spot Bond		100.00000	16.24516	100.00000	16.21434		0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond		100.00000	16.24516	100.00000	16.21434		0.00	0	0.00
ACL075		On 20/09/2013	Spot Bond		100.07583	59.81392	100.07583	59.62290		0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond		100.07969	17.53449	100.07969	17.49104		0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond		100.08857	18.38417	100.08857	18.33860		0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond		100.07573	17.15569	100.07573	17.11317		0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond		100.07841	17.41164	100.07841	17.36849		0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond		100.07959	17.52426	100.07959	17.48082		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL082	On 30/07/2017	Spot Bond	103.08180	9.82907	103.08180	103.08180	9.80652			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	9.82907	103.08180	103.08180	9.80652			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	9.87436	103.10163	103.10163	9.85171			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	16.95092	100.07361	100.07361	16.90891			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	9.87436	103.10163	103.10163	9.85171			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	9.78377	103.06198	103.06198	9.76133			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	28.20298	79.64238	79.64238	28.15775			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	29.74149	100.07204	100.07204	29.66779			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	61.27660	100.07100	100.07100	61.12477			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	16.63150	99.94507	99.94507	16.59033			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	61.27660	100.07100	100.07100	61.12477			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	8.94886	100.07684	100.07684	8.92668			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	8.77726	100.07933	100.07933	8.75550			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	8.73081	100.08039	100.08039	8.70918			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	8.50642	100.07826	100.07826	8.48535			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	61.00409	100.06560	100.06560	60.85293			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	9.50022	100.07361	100.07361	9.47668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL102	On 12/07/2013	Spot Bond	101.31884	81.90772	101.31884	81.66211				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	10.44093	110.28658	10.41271				0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	41.72340	100.06728	41.62002				0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	48.25060	105.71996	48.13761				0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	54.85759	100.99526	54.71605				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	7.49659	101.18059	7.47783				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	7.44323	102.01291	7.42446				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	9.67320	100.00000	9.65485				0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	55.43471	101.04786	55.29615				0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.18376	100.00000	4.17444				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.37426	100.00000	5.36224				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	13.85045	72.59933	13.82975				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.24633	127.83552	3.23748				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.37106	127.87043	3.36187				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	8.26676	100.07569	8.24627				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	31.43512	100.62321	31.35854				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	31.43512	100.62321	31.35854				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	55.43471	101.04786	55.29615				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL133	On 26/08/2014	Spot Bond	100.51806	31.03167	100.51806	30.95614			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	29.82106	100.07299	29.74716			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	29.76801	100.07235	29.69425			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	8.02754	101.33418	8.00743			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	12.10901	100.41093	12.07891			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	8.01641	101.33457	7.99633			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	9.57452	103.90444	9.55242			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	9.61859	103.93140	9.59637			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	29.77113	100.22094	29.69725			0.00	0	1,000,000.00
ACL143	On 20/12/2016	Spot Bond	100.59173	12.16780	100.59173	12.13750			0.00	0	605,300.00
ACL144	On 20/12/2016	Spot Bond	99.93469	11.58020	99.93469	11.55154			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	8.30040	100.07603	8.27983			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	68.57831	100.93686	68.40706			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	41.49894	100.27790	41.39592			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	41.35520	100.06196	41.25274			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	10.42130	100.07446	10.39548			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	43.96141	100.76536	43.85417			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL153	On 20/03/2015	Spot Bond	100.06587	21.28221	100.06587	21.22947			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	21.11744	100.06402	21.06511			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	21.43728	100.06760	21.38416			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	10.39938	100.07424	10.37361			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	10.01576	100.07047	9.99094			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	21.31128	100.06619	21.25848			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	21.41789	100.06739	21.36482			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	13.71425	102.65284	13.68289			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	16.45946	100.06844	16.41867			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	21.35974	100.06674	21.30681			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	43.67692	100.09530	43.56867			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	21.56922	100.18292	21.51572			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	41.47431	100.06691	41.37155			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	10.48849	108.26890	10.46358			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	10.36651	100.07386	10.34082			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.63198	103.66222	4.62097			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	21.40820	100.06728	21.35515			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	21.42762	100.06735	21.37453			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL173	On 20/06/2017	Spot Bond	100.07626	10.28932	100.07626	10.26382				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	8.61639	100.07891	8.59504				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	8.05758	100.07361	8.03761				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	59.53765	100.07223	59.34751				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	29.99675	100.07839	29.92242				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	21.89187	100.07574	21.83762				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	10.83732	100.08155	10.81047				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	10.28932	100.07626	10.26382				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	8.67228	100.07944	8.65078				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	9.62140	100.07796	9.59756				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	8.18560	100.07839	8.16532				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	11.49613	100.07515	11.46764				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	8.40559	100.07965	8.38476				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	8.55130	100.08103	8.53011				0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	59.20100	100.06425	59.01196				0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	59.23603	100.06489	59.04687				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	16.28458	100.06989	16.24422				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL192	On 20/12/2015	Spot Bond			100.07148	16.43816	100.07148	16.39743				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond			100.08134	8.49971	100.08134	8.47865				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond			100.08134	8.49971	100.08134	8.47865				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond			100.08737	11.44007	100.08737	11.41172				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond			100.07679	9.49982	100.07679	9.47628				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond			100.08652	11.35241	100.08652	11.32427				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond			100.08684	11.38528	100.08684	11.35707				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond			100.08737	11.44007	100.08737	11.41172				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond			85.50175	6.73404	85.50175	6.72081				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond			100.08315	8.69041	100.08315	8.66887				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond			100.08315	8.69041	100.08315	8.66887				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond			100.00000	0.01686	100.00000	0.01682				0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond			103.67806	92.90461	103.67806	92.68131				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond			100.00000	4.26153	100.00000	4.25121				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond			100.56844	31.13533	100.56844	31.05952				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond			100.63477	31.82359	100.63477	31.74606				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond			100.67892	32.28222	100.67892	32.20354				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond			101.20949	14.98404	101.20949	14.94654				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2B1	On 18/10/2015	Spot Bond	101.34649	15.66153	101.34649	101.34649	15.62228			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	16.56277	101.52904	101.52904	16.52120			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	11.62075	108.27946	108.27946	11.59300			0.00	0	4,300,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	12.17161	124.59492	124.59492	12.13927			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	30.77581	100.00000	100.00000	30.69960			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	19.08101	115.64616	115.64616	19.03297		4,510,200,240.00		39,000	9,239,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	29.42018	100.00000	100.00000	29.34733			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.54706	100.00000	100.00000	14.51470			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.28124	154.79211	154.79211	4.26740			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	40.70922	129.92747	129.92747	40.59862			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	85.58352	101.15622	101.15622	85.38114			0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	83.52403	100.00000	100.00000	83.33333			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	10.86765	99.92565	99.92565	10.84075			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	12.50851	112.23984	112.23984	12.47793			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	19.49719	101.18527	101.18527	19.44840			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	8.98566	101.23711	101.23711	8.96316			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	59.30373	100.00000	100.00000	59.15688			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW15	On 01/02/2016	Spot Bond	100.00000	8.67652	100.00000	100.00000		40,100,000,000,000.00	401,000,000	200,000,000.00	
BAW2	On 02/10/2015	Spot Bond	114.82122	21.99872	114.82122	21.94395		11,252,479,560.00	98,000	98,000.00	
BAW3	On 02/10/2017	Spot Bond	99.81750	9.86864	99.81750	9.84424		0.00	0	0.00	
BAW4	On 15/09/2013	Spot Bond	100.11329	60.54383	100.11329	60.35042		0.00	0	0.00	
BAW5	On 15/09/2013	Spot Bond	103.73691	66.62842	103.73691	66.47478		0.00	0	0.00	
BAW6	On 02/10/2014	Spot Bond	99.83571	28.86310	99.83571	28.79173		0.00	0	0.00	
BAW7	On 02/10/2014	Spot Bond	105.24488	33.76415	105.24488	33.68582		0.00	0	0.00	
BAW8	On 02/10/2017	Spot Bond	111.52726	13.58544	111.52726	13.55240		0.00	0	0.00	
BAW9	On 03/02/2014	Spot Bond	100.88946	54.42449	100.88946	54.28712		0.00	0	0.00	
BAYA01	On 31/03/2016	Spot Bond	104.32215	17.94282	104.32215	17.89667		0.00	0	0.00	
BAYA02	On 30/06/2013	Spot Bond	99.81811	80.75505	99.81811	80.41189		0.00	0	0.00	
BAYA04	On 30/09/2015	Spot Bond	102.00706	20.31296	102.00706	20.26176		0.00	0	0.00	
BAYA05	On 30/09/2015	Spot Bond	101.95171	20.29834	101.95171	20.24720		0.00	0	0.00	
BAYA06	On 30/09/2016	Spot Bond	99.81798	14.29989	99.81798	14.26454		0.00	0	0.00	
BAYA07	On 31/12/2015	Spot Bond	101.94160	20.21234	101.94160	20.16143		0.00	0	0.00	
BAYA08	On 31/12/2017	Spot Bond	104.59763	13.53818	104.59763	13.50329		0.00	0	0.00	
BAYA09	On 31/12/2015	Spot Bond	99.81335	19.56200	99.81335	19.51364		0.00	0	0.00	
BAYA10	On 31/12/2015	Spot Bond	99.81335	19.56200	99.81335	19.51364		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA11	On 31/03/2016	Spot Bond	99.81340	16.51588	99.81340	16.47505			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	17.06228	101.35805	17.01951			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	17.94582	102.22265	17.90050			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	20.31296	102.00706	20.26176			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	17.28705	102.70168	17.24321			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	11.87314	102.35327	11.84312			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	13.98186	99.82359	13.94729			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	13.98320	99.81671	13.94863			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	13.98320	99.81671	13.94863			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	30.78744	99.82722	30.71131			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	93.11693	99.86832	92.89549			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	18.89701	97.82330	18.85113			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	13.07011	103.70924	13.03667			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	14.35220	99.79214	14.31672			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	12.36733	100.04409	12.33669			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.58920	99.77076	1.58527			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	12.05491	92.33087	12.02713			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA28	On 30/09/2013	Spot Bond	99.87024	59.76789	99.87024	59.57737			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	18.05521	99.83486	18.01056			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	9.58111	99.06007	9.55759			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.65069	99.81958	0.64908			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	20.98327	104.16088	20.92939			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	19.12390	103.97505	19.07487			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	16.49591	106.00425	16.45287			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	14.19955	99.75847	14.16446			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.26778	99.75846	0.26712			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.69223	100.00000	6.67953			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.43494	100.00000	20.38433			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.59809	100.00000	18.55204			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.48031	100.00000	11.45187			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.49182	100.00000	11.46305			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.88023	100.00000	13.84586			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.02698	100.00000	11.99720			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	96.57585	100.20198	96.33336		20,040,396,000,000.00	200,000,000	0.00	
BCP1	On 30/09/2014	Spot Bond	102.32067	30.95615	102.32067	30.87791			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP2	On 30/09/2015	Spot Bond	102.37811	19.17580	102.37811	19.12731				0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447				0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172				0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	2.01606	169.54509	2.00924				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	9.87831	150.32167	9.85350				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	11.41806	150.48996	11.38936				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	9.92640	105.72100	9.90329				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	47.10218	101.02420	46.98703				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	84.39552	101.68745	84.13465				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	45.14528	100.66680	45.03526				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	43.41971	100.64029	43.31391				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	84.19515	104.00756	83.93088				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	54.58088	100.90417	54.44015				0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	93.09971	101.68177	92.87480				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	8.25112	100.33377	8.23063				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	29.50723	100.06919	29.43411				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD32AU	On 08/05/2014	Spot Bond	100.00000	40.66304	100.00000	40.56453			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	72.42559	100.00000	72.28894			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	11.84372	101.11913	11.81410			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	11.89066	101.12772	11.86091			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	12.03143	101.15348	12.00133			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.50026	101.23934	12.46897			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	12.96847	101.32517	12.93597			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	14.27610	101.56516	14.24025			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.70587	100.00000	5.69174			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	9.52450	100.93890	9.50071			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	9.85610	100.99127	9.83148			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	9.99814	101.01372	9.97315			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	10.04547	101.02120	10.02036			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	10.61296	101.11093	10.58642			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	11.36828	101.23048	11.33983			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.57117	100.00000	3.56233			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.57117	100.00000	3.56233			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.52477	100.10441	9.50116			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A2	On 15/03/2017	Spot Bond	100.11338	10.13455	100.11338	10.10943			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	10.30084	100.11583	10.27531			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	14.14725	107.76177	14.11361			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	10.79967	100.12316	10.77290			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	11.68634	100.13609	11.65737			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.56166	100.00000	2.55532			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.56166	100.00000	2.55532			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	38.55461	110.26280	38.46271		29,770,956,000.00	270,000	3,870,000.00	
BID04	On 23/11/2017	Spot Bond	100.53667	9.17808	100.53667	9.15573			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	67.95585	96.69296	67.83373			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	99.39485	50.15175	99.39485	99.72842			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	99.18162	96.08367	99.18162	95.83346			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	16.39467	100.49749	16.35477			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.60531	100.00000	7.58689			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.99329	100.60117	7.97383			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	16.41615	100.49926	16.37620			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	16.77044	100.52855	16.72962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1D	On 21/11/2015	Spot Bond	100.58172	17.41430	100.58172	17.37190			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	20.09283	100.80214	20.04380			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	15.57700	101.17004	15.53887			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	85.26703	100.10916	84.87734			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	85.01538	100.17136	84.75423			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	61.41286	100.07370	61.26069			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	79.22329	100.27042	79.06061			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.85766	100.00000	8.83573			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	33.26185	112.83919	33.17975		11,171,079,810.00		99,000	3,899,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	17.47429	121.22515	17.42861		7,515,959,300.00		62,000	62,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	13.27802	101.55684	13.24469			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	44.81550	100.95576	44.70601			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	17.40252	108.79348	17.36081		24,152,152,560.00		222,000	8,822,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	15.62765	109.29382	15.59005			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	10.04709	101.38676	10.02162			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	11.00215	110.62195	10.97542			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	23.35766	100.52977	23.30080			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	13.13614	105.82127	13.10535		553,974,348,450.00		5,235,000	8,735,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL17	On 23/08/2019	Spot Bond	100.81182	11.65588	100.81182	100.81182	11.62744			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	15.68825	105.70562	105.70562	15.65212			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	8.47138	100.97754	100.97754	8.44998			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	11.18584	100.26196	100.26196	11.15808			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	11.45736	123.26011	123.26011	11.42717			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	11.18148	119.72199	119.72199	11.15269			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	13.20989	123.54995	123.54995	13.17483			0.00	0	31,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	15.63357	100.40002	100.40002	15.59472			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	21.28232	107.22537	107.22537	21.23191			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	33.33790	100.86678	100.86678	33.25562			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	107.69699	101.10082	101.10082	107.40982			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	42.20298	102.24997	102.24997	42.09637			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	26.55488	102.59156	102.59156	26.48760			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	23.92050	100.41408	100.41408	23.86105			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	99.04363	100.11325	100.11325	98.80122			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	45.94708	100.18762	100.18762	45.83311			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	83.54090	100.07319	100.07319	83.16773			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN110	On 31/03/2013	Spot Bond	100.00000	92.55668	100.00000	92.33631			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	92.55668	100.00000	92.33631			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	92.55668	100.00000	92.33631			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	92.55668	100.00000	92.33631			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	83.54090	100.07319	83.16773			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	83.54090	100.07319	83.16773			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	63.99032	100.53672	63.78515			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	83.56099	100.07373	83.18773			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	83.36009	100.06833	82.98775			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	83.19938	100.06400	82.82776			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	94.27481	100.60353	93.80786			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	23.80404	101.15466	23.74578			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	85.07249	99.83222	84.81190			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	23.65460	101.14186	23.59671			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	59.48596	100.06829	59.29601			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	59.33299	100.06451	59.14352			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	24.44427	101.20948	24.38440			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	64.64041	100.61649	64.43751			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN136	On 22/08/2013	Spot Bond	100.58787	64.63897	100.58787	64.43613			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	64.39613	100.59448	64.18956			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	83.60116	100.07482	83.22773			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	83.46055	100.07103	83.08774			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	59.63893	100.07206	59.44849			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	69.50045	106.64650	69.33654			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	94.11773	103.71200	93.89676			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	67.03668	104.51633	66.88116			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	66.21571	100.85780	66.00745			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	43.63911	100.09542	43.53096			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	61.99307	100.79729	61.83845			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	61.99307	100.79729	61.83845			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	86.10004	101.28023	85.90183			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	24.26361	100.83563	24.20439			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	17.77061	100.00000	17.72661			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	17.57547	100.00000	17.53195			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	41.57225	100.00000	41.46815			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN165	On 30/04/2014	Spot Bond	100.00000	41.57225	100.00000	41.46815			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	41.57225	100.00000	41.46815			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	41.57225	100.00000	41.46815			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	41.57225	100.00000	41.46815			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	41.57225	100.00000	41.46815			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	17.10435	100.07575	17.06197			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	41.57225	100.00000	41.46815			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	92.68656	100.04314	92.46579			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	93.25599	100.23356	93.03351			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	92.89070	100.08420	92.66936			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	92.89390	100.05746	92.67261			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	40.66342	100.00000	40.56272			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	13.30331	100.06980	13.27034			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	16.02986	100.15069	15.99011			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	11.05637	99.78582	11.03168			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	16.02986	100.15069	15.99011			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN186	On 06/07/2016	Spot Bond	101.41261	12.47931	101.41261	12.44801				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	47.76702	100.22617	47.64849				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	48.89667	100.17009	48.77540				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	8.27366	108.36668	8.25421				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	14.97570	99.52839	14.93957				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	4.09138	108.34841	4.08138				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	16.34898	102.60151	16.31162				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	49.13166	100.25498	49.00971				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	16.02986	100.15069	15.99011				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	16.02986	100.15069	15.99011				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.65593	107.96614	4.64443				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.52860	107.75628	8.50760				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	15.43777	100.11142	15.39950				0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	95.06389	100.00002	94.83372				0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	95.51465	100.07054	95.28098				0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	84.01500	100.08593	83.63967				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	62.97136	100.10498	62.81527				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN213	On 12/10/2014	Spot Bond	101.25895	27.11382	101.25895	27.04592			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	27.18295	101.27689	27.11486			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	14.42289	105.79026	14.38929			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	27.58385	101.32709	27.50610			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	27.29154	101.30689	27.22317			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	10.42249	101.18509	10.39642			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	10.42064	101.19643	10.39457			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	14.43466	105.99233	14.40098			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	14.43466	105.99233	14.40098			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	46.08279	107.65143	45.96093			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	46.44596	110.88445	46.31986			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	13.06046	104.90153	13.03023			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	12.04276	100.07790	12.01291			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	12.97277	100.08711	12.94063			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	85.35396	100.16277	84.96191			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	85.37039	100.16385	84.97826			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	26.86127	101.18605	26.79405			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	26.86127	101.18605	26.79405			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN232	On 20/06/2014	Spot Bond	100.17539	49.27210	100.17539	49.14989				0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	100.85155	52.76289	100.85155	52.76287				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	86.37299	101.40617	86.17394				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	86.37299	101.40617	86.17394				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	16.83244	100.16285	16.79069				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	8.90159	100.71861	8.87988				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	97.31694	100.63163	102.80713				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	10.85413	100.07925	10.82724				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	22.69453	100.51081	22.63930				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.86183	100.54638	10.83539				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	13.76250	103.07581	13.73145				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	13.76250	103.07581	13.73145				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	22.63932	100.51075	22.58423				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	22.65943	100.51227	22.60428				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	15.97243	99.62826	15.93387				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	15.68369	100.86363	15.64540				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	21.50980	100.17567	21.45644				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN249	On 24/02/2017	Spot Bond	100.84631	15.36225	100.84631	15.32476				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	21.04960	99.94994	20.99750				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	21.04960	99.94994	20.99750				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	21.04960	99.94994	20.99750				0.00	0	1,000,000.00
CLN253	On 26/03/2015	Spot Bond	99.94994	21.04960	99.94994	20.99750				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	21.04960	99.94994	20.99750				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	21.22260	99.94850	21.17007				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	9.99393	99.94597	9.96919				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	9.99393	99.94597	9.96919				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	9.99393	99.94597	9.96919				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	9.99393	99.94597	9.96919				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	9.99393	99.94597	9.96919				0.00	0	1,000,000.00
CLN261	On 26/03/2017	Spot Bond	99.94556	10.04811	99.94556	10.02324				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	12.44196	110.57517	12.41174				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	43.45886	100.09271	43.35115				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	31.25438	100.59304	31.17826				0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	89.43342	99.85267	89.22177				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	41.82327	100.09928	41.71961				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN267	On 16/03/2014	Spot Bond	100.09928	41.82327	100.09928	41.71961				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	9.04918	101.01926	9.02045				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	11.98837	100.09028	11.95866				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	14.82681	100.79299	14.79063				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	13.63180	100.10632	13.59801				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	10.12483	100.07520	10.09975				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	10.07003	100.07467	10.04508				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	10.12529	100.07203	10.10021				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	10.40654	100.58176	10.38120				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	12.04639	100.62464	12.01704				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	12.01706	100.62450	11.98780				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	10.10338	100.07182	10.07834				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	24.41119	100.10367	24.35069				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	10.47642	100.32695	10.45040				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	21.31161	100.05044	21.25881				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	20.97838	99.94992	20.92646				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	16.48923	100.07255	16.44836				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN284		On 20/06/2017	Spot Bond		100.08473	11.11123	100.08473	11.08369	0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond		100.08473	11.11123	100.08473	11.08369	0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond		100.08473	11.11123	100.08473	11.08369	0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond		100.08473	11.11123	100.08473	11.08369	0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond		100.79550	8.39750	100.79550	8.37701	0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond		100.46527	9.75980	100.46527	9.73553	0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond		99.93367	11.24077	99.93367	11.21296	0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond		99.93367	11.24077	99.93367	11.21296	0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond		99.93449	11.13238	99.93449	11.10483	0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond		99.84728	11.00874	99.84728	10.98151	0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond		99.93449	11.13238	99.93449	11.10483	0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond		99.84633	11.08981	99.84633	11.06239	0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond		100.08705	1.61407	100.08705	1.61007	0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond		99.84728	11.00874	99.84728	10.98151	0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond		99.84728	11.03602	99.84728	11.00874	0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond		99.84633	11.08981	99.84633	11.06239	0.00	0	0.00
CLN300		On 20/12/2017	Spot Bond		100.00000	6.00401	100.00000	5.98915	0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond		100.00000	6.11475	100.00000	6.09961	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN302	On 20/12/2017	Spot Bond	100.08579	1.61414	100.08579	1.61014			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.61927	100.00000	1.61526			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.61927	100.00000	1.61526			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.61927	100.00000	1.61526			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	0.91356	100.00000	0.91064			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	0.91356	100.00000	0.91064			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	25.16161	100.00000	25.10622			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	25.16161	100.00000	25.10622			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.70357	35.42491	0.70294			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	83.55587	156.72722	83.26563			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	97.67526	100.26956	97.42799			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	97.62924	100.26726	97.38209			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	147.87492	100.00000	147.48897			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN49	On 31/03/2013	Spot Bond	156.52494	129.87564	156.52494	129.41399			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	97.58321	100.26496	97.33619			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	91.14631	154.89181	90.80450			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	83.58564	100.90305	83.39854			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	83.58564	100.90305	83.39854			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	4.69474	164.96027	4.67677			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	88.32396	98.96405	88.12934			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	88.34191	98.95402	88.14726			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	97.62924	100.26726	97.38209			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	97.62924	100.26726	97.38209			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	15.11486	100.00000	15.07742			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
CLN78	On 19/04/2013	Spot Bond	102.57148	90.91037	102.57148	90.69888			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	8.56401	127.81539	8.54079			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00009	150.32167	0.00009			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	20.31841	80.28000	20.28563			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF02	On 20/10/2015	Spot Bond	80.11138	20.36989	80.11138	20.33708				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	11.10266	101.51920	11.07480				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	11.10266	101.51920	11.07480				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	12.20508	100.07895	12.17484				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	11.59943	100.07296	11.57068				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	10.39938	100.07419	10.37362				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	82.60391	101.51807	82.35432				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	10.50853	100.07839	10.48249				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.28662	101.17107	9.26338				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	18.69325	112.14249	18.64734				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	89.53219	102.77374	89.32692				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	10.93410	104.83082	10.90881				0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	11.65843	123.34967	11.62770				0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	18.85230	109.68398	18.80707				0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	13.05824	116.79754	13.02511				0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	105.66375	5.86800	105.64680				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	30.85204	100.46415	30.77616				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL003	On 28/02/2017	Spot Bond	100.49279	10.53412	100.49279	10.50848			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	22.54842	100.39083	22.49238			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	18.95553	100.94063	18.90766			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	94.78573	100.39538	94.53925			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	92.15379	100.24848	91.92114			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	91.54044	100.00000	91.32352			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	91.00754	101.22658	90.79012			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	14.24554	100.00000	14.21026			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	101.44222	6.86000	101.40399			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	83.60414	100.00000	83.41794			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	41.81315	102.15380	41.70762			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	23.37862	102.26580	23.31956			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	59.77541	102.03232	59.62469			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	70.40462	105.76710	70.24238			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	16.69761	127.91650	16.65230			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	12.91047	116.63462	12.87827		71,263,752,820.00		611,000	64,761,426.00
DV23	On 27/02/2023	Spot Bond	119.62218	12.63873	119.62218	12.60656		251,086,955,820.00		2,099,000	103,699,436.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170	On 01/08/2020	Spot Bond	146.45461	9.35470	146.45461	9.32634				16,110,007,100.00	110,000	23,126,940.00
EDC01	On 04/04/2016	Spot Bond	104.01633	16.65721	104.01633	16.61449				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	24.58415	100.57434	24.52296				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	10.01374	100.62205	9.98880				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	4.07759	100.65378	4.06744				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.65956	100.68546	1.65542				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	11.72031	128.03785	11.68848				0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.64500	117.98474	1.64500	117.96938				0.00	0	41,900,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.21574	104.49020	2.21041				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	9.28552	117.22671	9.26189				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	13.29240	117.96601	13.25839				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	11.58302	108.44717	11.55533				0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	17.37362	100.61804	17.33130				0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	65.56358	100.74391	65.40369				0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	96.54258	100.55022	96.28650				0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	103.14430	100.00000	102.86851				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	37.64866	100.00000	37.55543				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ186U	On 12/03/2013	Spot Bond	100.00000	96.24594	100.00000	96.00592			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	38.77084	100.00000	38.63797			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	84.43954	100.00000	84.24979			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	27.63267	124.62183	27.55648			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	24.70171	105.65441	24.64391			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	18.31049	106.40064	18.26256			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	9.94390	101.27791	9.91899			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	32.48243	100.72291	32.40323			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	31.88171	100.66122	31.80402			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00130	100.64003	0.00130			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	32.62101	100.73714	32.54147			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00129	100.71039	0.00129			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	65.38657	100.58516	65.18139			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	31.37316	100.60896	31.29674			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	17.56661	100.62801	17.52381			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	65.40039	100.58802	65.19517			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.00131	100.58833	0.00130			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.00130	100.61654	0.00130			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES15	On 30/08/2015	Spot Bond	107.62781	20.69705	107.62781	20.64814			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	11.34192	115.04070	11.31363		41,414,652,000.00		360,000	503,300,457.00
ES23	On 25/01/2023	Spot Bond	123.79417	8.32413	123.79417	8.30200			0.00	0	261,000,539.00
ES26	On 02/04/2026	Spot Bond	101.89369	10.24709	101.89369	10.22394		165,271,565,180.00		1,622,000	45,811,750.00
ES33	On 15/09/2033	Spot Bond	8.78500	90.80980	8.93000	89.56067		19,555,410,000.00		2,226,000	586,000,881.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	17.51298	100.52379	17.47035			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	57.47621	101.23849	57.33230			0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	90.78355	100.14918	90.55798			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.31182	100.00000	10.28600			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.03477	100.00000	10.00964			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	66.10411	100.72700	65.89642			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	66.21938	100.75346	66.01129			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	66.58817	100.83807	66.37876			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	66.79555	100.88562	66.58541			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	34.99315	106.83968	34.91050		15,598,593,280.00		146,000	15,246,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	9.93980	102.29365	9.91728			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	12.62703	100.22508	12.59569			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB09	On 10/06/2017	Spot Bond	100.22502	9.12103	100.22502	9.09839			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	10.44347	101.16350	10.41734			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01755	101.09860	0.01750		202,197,200,000.00	2,000,000	1,000,000.00	
FRBC21	On 21/12/2018	Spot Bond	109.77327	12.73174	109.77327	12.70117			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	9.91218	98.22086	9.88803			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	55.46027	100.00000	55.33147			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	80.54557	215.70757	80.18633			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	72.22739	105.50847	72.08264			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.48928	127.58470	2.48230			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.67074	273.62971	2.65811			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.56943	149.98730	2.56154			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.17276	199.45863	2.16452			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	23.75159	121.07209	23.68955			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	29.05896	100.00000	28.99393			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	29.05896	100.00000	28.99393			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.65681	52.69690	3.65257			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.46725	33.20196	3.46453			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.73734	31.98407	3.73450			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC04	On 03/06/2014	Spot Bond	100.55103	42.09945	100.55103	42.00535			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	84.20757	101.09338	84.01835			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	15.19106	100.83125	15.15399			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	46.04304	100.12935	45.92890			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	42.51235	100.07866	42.40700			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	14.82430	100.80714	14.78813			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	14.82430	100.80714	14.78813			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	10.99096	100.52930	10.96361			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	14.60648	100.79281	14.57084		1,935,221,952,000.00	19,200,000	3,200,000.00	
FRC109	On 20/06/2017	Spot Bond	100.08975	11.98845	100.08975	11.95874			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	92.65418	100.50743	92.20236			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	16.49002	100.15766	16.44913			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	10.56379	100.07580	10.53761			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	11.46246	100.08460	11.43405			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	43.97653	100.10209	43.86753			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.99156	98.00000	9.96629			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.69439	100.00000	9.66940			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC117	On 15/06/2016	Spot Bond	100.15523	16.32950	100.15523	16.28901			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	11.44007	100.08737	11.41172			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	13.52189	100.10732	13.48837			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	14.45301	100.11620	14.41719			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	10.96883	100.08283	10.94165			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	11.90348	102.36455	11.87337			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	15.75638	100.12857	15.71731			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	11.27570	100.08579	11.24775			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.45299	100.00000	7.43378			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	12.10792	100.10168	12.07790			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	14.21794	100.12161	14.18269			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	11.06922	100.09179	11.04178			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	11.73224	100.09811	11.70315			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	13.56623	100.11547	13.53260			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	12.67139	100.10701	12.63998			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	14.10748	100.12057	14.07252			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	14.90273	100.12805	14.86578			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	13.53309	100.11516	13.49954			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC135	On 20/09/2017	Spot Bond	100.11151	13.14644	100.11151	13.11386				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	11.89798	100.09968	11.86848				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	11.69908	100.09779	11.67009				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	14.39466	100.12327	14.35899				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	14.22899	100.12172	14.19371				0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	13.77610	100.11745	13.74196				0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	14.41676	100.12348	14.38102				0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	12.39519	100.10439	12.36446				0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.11343	100.09221	11.08588				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.52192	100.07700	9.49833				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	15.04631	100.12940	15.00900				0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	31.15474	100.09221	31.07752				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	19.61168	100.10419	19.56308				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.79429	100.72629	13.76065				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	19.13062	100.09926	19.08320				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	10.40613	100.08547	10.38035				0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.38822	98.00000	1.38471				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC152		On 20/12/2017	Spot Bond	100.08652	10.51665	100.08652	10.49059		0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	100.07817	9.64351	100.07817	9.61961		0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	100.08103	9.94193	100.08103	9.91730		0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	100.10890	12.87026	100.10890	12.83835		0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	100.20368	54.77155	100.20368	54.59645		0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	100.21459	37.57800	100.21459	37.48477		0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	100.20368	59.07118	100.20368	58.88234		0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	100.19795	37.49024	100.19795	37.39724		0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	100.07944	1.61452	100.07944	1.61052		0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	100.38297	0.66174	100.38297	0.66009		0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	100.00000	1.04826	100.00000	100.00000	5,000,000,000,000.00	50,000,000	50,000,000.00	
FRC17		On 03/06/2014	Spot Bond	100.57737	42.49528	100.57737	42.40026		0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	101.33365	38.83734	101.33365	38.74002		0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	100.08266	22.81349	100.08266	22.75696		0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	100.08218	17.76995	100.08218	17.72591		0.00	0	0.00
FRC41		On 25/10/2013	Spot Bond	101.28616	56.13782	101.28616	55.99721		0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	98.45245	10.35163	98.45245	10.32635		0.00	0	0.00
FRC47		On 18/02/2013	Spot Bond	115.36525	96.05327	115.36525	95.76254		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC55	On	11/07/2013		Spot Bond		101.29693	82.10470	101.29693	81.85780				0.00	0	0.00
FRC56U	On	06/02/2013		Spot Bond		100.00000	99.72678	100.00000	99.45504				0.00	0	0.00
FRC57	On	20/06/2014		Spot Bond		100.06887	41.83612	100.06887	41.73246				0.00	0	0.00
FRC61	On	28/07/2017		Spot Bond		101.11641	9.39893	101.11641	9.37544				0.00	0	0.00
FRC66	On	31/01/2022		Spot Bond		115.36587	5.18343	115.36587	5.17040				0.00	0	0.00
FRC67	On	20/09/2016		Spot Bond		100.08387	12.70254	100.08387	12.67106				0.00	0	0.00
FRC68	On	20/09/2016		Spot Bond		100.08483	12.79986	100.08483	12.76814				0.00	0	0.00
FRC69	On	31/01/2022		Spot Bond		115.54905	3.97033	115.54905	3.96035				0.00	0	0.00
FRC70	On	20/09/2014		Spot Bond		113.64754	29.19155	113.64754	29.13090				0.00	0	0.00
FRC71	On	31/01/2022		Spot Bond		115.36587	3.64335	115.36587	3.63419				0.00	0	0.00
FRC72	On	31/01/2017		Spot Bond		117.71276	5.27544	117.71276	5.26196				0.00	0	0.00
FRC74	On	20/09/2016		Spot Bond		118.00209	9.56581	118.00209	9.54541				0.00	0	0.00
FRC76	On	28/07/2017		Spot Bond		101.27177	10.38282	101.27177	10.35682				0.00	0	0.00
FRC77	On	15/06/2016		Spot Bond		100.00000	19.65478	100.00000	19.60610				0.00	0	0.00
FRC78	On	15/06/2016		Spot Bond		100.20020	19.30353	100.20020	19.25564				0.00	0	0.00
FRC79	On	15/06/2016		Spot Bond		100.17418	17.58140	100.17418	17.53779				0.00	0	0.00
FRC80	On	15/06/2016		Spot Bond		4.73000	108.05719	4.73000	108.03414				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC82	On 15/06/2016	Spot Bond	100.17741	17.79536	100.17741	17.75123			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	11.44801	100.07144	11.41965			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	12.63765	100.08326	12.60633			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	33.09127	100.11237	33.00924			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	14.23792	100.09907	14.20264			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	13.82708	100.09502	13.79281			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	94.66559	100.06298	94.43401			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	94.67432	100.06521	94.44270			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	94.71060	100.06023	94.47890			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	94.79994	100.06131	94.56803			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	11.03505	100.08049	11.00770			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	16.72543	100.16123	16.68396			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	11.02409	100.08038	10.99677			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	24.65311	97.80179	24.59326			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	17.27113	100.16949	17.22829			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	15.28273	100.83728	15.24543			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	77.06509	99.94942	76.84747			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	77.89445	101.49845	77.67193			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
FRE2B1	On 02/08/2013	Spot Bond	99.46188	77.18957	99.46188	76.97240			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	77.55445	103.49133	77.32965			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	77.60556	97.69123	77.39018			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	77.02912	100.87998	76.81009			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	77.26538	101.02852	77.04544			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	77.55547	101.21079	77.33439			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	77.73749	101.32512	77.51571			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	17.91013	144.28965	17.85495			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	62.88919	100.90946	62.68690			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	37.94031	103.60434	37.84334			0.00	0	2,000,000.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	19.78452	101.69223	19.73479			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	14.59281	103.43851	14.55556			0.00	0	10,000,000.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	9.00967	102.25429	8.98690			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.75295	101.76484	8.73142			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	13.79701	100.00000	13.77083			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.76903	261.70847	2.75632			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.67263	273.38978	2.66001			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS43	On 07/12/2023	Spot Bond	256.75899	2.81239	256.75899	2.79966				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.27088	123.65104	2.26485				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	6.95265	101.04016	6.93527				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.50623	123.78317	2.49937				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	12.53264	101.29456	12.50125				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	10.71092	101.45459	10.68405				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	77.38908	101.10626	77.16865				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	6.82979	100.92257	6.81255				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	60.91249	100.00005	60.76165				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.19771	98.38735	2.19268				0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	91.65513	101.21006	91.43408				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	94.40147	100.00000	94.17178				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	92.64880	100.42877	92.19512				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.75015	100.00000	0.74833				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	13.29525	104.97509	13.26087				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	89.15167	100.28475	88.72200				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	87.46839	100.19981	87.05511				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	6.55030	100.80772	6.53431				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593	17.56978	101.07593	17.52585				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.14514	100.44759	9.12240				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	41.85635	100.17395	41.75255				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.88970	100.76967	15.85008				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	37.68333	100.98200	37.58919				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	65.30472	100.85889	65.09931				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	12.82293	102.64440	12.79043				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	55.03681	100.85054	54.89948				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.67497	108.09035	2.66841				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	1.66397	101.11747	1.65990				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	58.48831	100.16642	58.34326				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	35.51653	107.16699	35.43244			5,572,683,480.00	52,000	2,712,000.00	
FRX15	On 14/03/2015	Spot Bond	108.33117	26.29278	108.33117	26.22998			42,140,825,130.00	389,000	1,000,000.00	
FRX16	On 15/09/2016	Spot Bond	107.16932	14.67235	107.16932	14.63761				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	12.66444	109.08100	12.63402				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	12.67712	117.62764	12.64494				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	10.31613	108.91524	10.29138			25,377,250,920.00	233,000	2,633,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond	118.59653	10.48884	118.59653	10.46204			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	12.93360	109.40010	12.90297			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	11.57506	86.57971	11.55220			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	15.94388	100.55204	15.90420			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	15.35671	101.32185	15.31823			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	20.23091	101.40666	20.18018			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	14.11655	107.64302	14.08319			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	102.99225	100.00000	102.72680			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	99.60549	100.00000	99.34943			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	94.05106	100.37860	93.80842			0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126	97.35303	99.24126	97.09602			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	89.57810	98.75737	89.36151			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	99.45694	50.13619	99.45694	50.13618			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD182	On 04/02/2013	Spot Bond	99.40089	50.15024	99.40089	50.15023			17,494,556,640,000.00	176,000,000	88,000,000.00
GRD183	On 12/04/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			22,411,000,000,000.00	224,110,000	224,110,000.00
GRD186	On 08/05/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.54812	101.20169	7.52923			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	9.37465	101.57032	9.35111			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	7.67555	100.58455	7.65644			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	7.82506	100.59878	7.80557			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	8.11399	100.62628	8.09378			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.12115	100.00000	2.11568			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	8.47247	100.66039	8.45136			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	8.96999	100.70773	8.94764			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.25900	30.30280	100.25900	30.22758			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	12.37252	101.08226	12.34226			1,516,233,900,000.00	15,000,000	15,000,000.00
GRT03	On 15/10/2015	Spot Bond	101.25499	15.03870	101.25499	15.00104			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT04	On 15/09/2016	Spot Bond	100.11004	11.25520	100.11004	11.22730			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	26.24218	101.64234	26.17624		1,016,423,400,000.00	10,000,000	10,000,000.00	
GRT06	On 11/12/2017	Spot Bond	100.23736	9.12893	100.23736	9.10627			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	11.59067	99.99999	11.56197			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	19.51267	101.18024	19.46384		101,180,240,000.00	1,000,000	500,000.00	
HILB02	On 13/09/2017	Spot Bond	100.20054	9.03190	100.20054	9.00949			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/02/2013	Spot Bond	101.50868	52.45750	101.50868	52.45749			0.00	0	0.00
HMS1B3	On 19/02/2013	Spot Bond	101.50868	52.45750	101.50868	52.45749			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00020	100.00000	50.00019			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	76.09802	100.00000	75.95444			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	80.22917	101.18125	79.99379			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	19.73114	101.21718	19.68175			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	19.88963	107.10005	19.83727			0.00	0	0.00
HMS1C2	On 19/02/2013	Spot Bond	101.59173	52.58471	101.59173	52.58470			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	80.28694	101.22625	80.05131			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C4	On 19/07/2015	Spot Bond	101.28016	20.02672	101.28016	19.97657				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	17.75818	117.06290	17.70761				0.00	0	0.00
HMS1D2	On 19/02/2013	Spot Bond	101.69896	52.74912	101.69896	52.74911				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	80.39089	101.30724	80.15481				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	20.40641	101.36111	20.35527				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	18.60895	114.94363	18.55679				0.00	0	0.00
HMS1E2	On 19/02/2013	Spot Bond	102.07916	53.33031	102.07916	53.33030				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	80.52943	101.41519	80.29275				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	20.86993	101.46001	20.81758				0.00	0	0.00
HMS1F2	On 19/02/2013	Spot Bond	102.24978	53.68680	102.24978	53.68679				0.00	0	0.00
HMS1G2	On 19/02/2013	Spot Bond	102.77072	54.53522	102.77072	54.53520				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	8.27636	120.49879	8.25482			1,082,320,131,780.00	8,982,000	41,241,000.00	
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.62929	278.97229	2.61671				0.00	0	96,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.62555	279.46415	2.61297				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	8.52825	109.78196	8.50766			18,004,241,440.00	164,000	29,482,000.00	
HWAY35	On 31/07/2035	Spot Bond	110.08516	8.50499	110.08516	8.48441				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.12600	112.93006	1.12600	112.91697				845,469,486.00	750,861	253,250,684.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On 31/01/2038	Spot Bond	1.83000	111.51227	1.83000	111.49719			783,702,990.00	428,253	83,898,747.00
I2050	On 31/12/2050	Spot Bond	1.95000	118.10076	1.97000	117.48705			301,776,924,150.00	154,757,397	106,743,188.00
IBC01	On 16/03/2015	Spot Bond	94.50000	24.62011	94.50000	24.57527			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	27.52489	111.10415	27.45779			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	97.26216	100.38955	97.01875			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	21.81861	101.98179	21.76362			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090	21.17070	100.56090	21.11801			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	80.49749	99.93156	80.15070			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	62.37440	100.23834	62.21961			0.00	0	20,000,000.00
IBL19	On 15/03/2014	Spot Bond	100.38793	42.01783	100.38793	41.91341			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	47.70671	104.99431	47.59562			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	18.18623	110.23108	18.14216			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	13.36883	114.54738	13.33542			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	43.86613	103.99743	43.76534			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	37.95190	101.06758	37.85703			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	31.11223	100.58995	31.03646			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	30.02484	111.22906	29.95023			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	15.79447	108.02289	15.75744			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL32	On 03/11/2014	Spot Bond	100.81617	25.63909	100.81617	25.57441				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	9.67584	100.86946	9.65143				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	3.41237	123.12082	3.40333				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	2.19697	127.68743	2.19099				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	20.55000	99.85267	20.49919				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	9.45748	99.84531	9.43409				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	11.93562	108.72274	11.90718				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	21.40038	100.33316	21.34722				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	9.91283	100.11008	9.88825				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	10.34170	100.65809	10.31649				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	9.36273	102.66026	9.34144				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	7.97578	99.50921	7.95801			10,348,957,840.00	104,000	104,000.00	
IC02	On 09/05/2013	Spot Bond	100.00000	86.86681	100.00000	86.67756				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00143	100.00000	0.00143				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	22.07624	100.89947	22.02675				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	22.07624	100.89947	22.02675				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	8.51985	101.97863	8.50048				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.37172	100.89947	8.35295			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	15.06370	100.90751	15.02610			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	14.84067	100.84756	14.80364			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	15.06292	99.83295	15.02567			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	20.14396	114.58662	20.09390			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	29.44950	99.86601	29.37666			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	29.44950	99.86601	29.37666			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	11.61273	100.72296	11.58442			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.31939	100.00000	8.29878			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	78.95817	101.81841	78.72809			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	65.62144	101.39919	65.41408			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	65.82445	101.19088	65.61682			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	27.72819	103.56174	27.66434			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	63.20881	100.41740	63.01075			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	65.77272	100.58388	65.61078			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	85.29926	101.41671	85.11419			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	16.28455	101.24311	16.24332			0.00	0	141,000,000.00
IN181U	On 31/01/2013	Spot Bond	100.00000	50.00006	100.00000	50.00005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN189U	On 25/04/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247		30,000,000,000,000.00	300,000,000	200,000,000.00	
IND205	On 31/01/2013	Spot Bond	100.00000	50.00006	100.00000	50.00005		0.00	0	0.00	
IND207	On 14/02/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333		0.00	0	0.00	
IND208	On 21/02/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974		0.00	0	0.00	
IND209	On 28/02/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033		0.00	0	0.00	
IND234	On 21/08/2013	Spot Bond	100.00000	68.79015	100.00000	68.65964		0.00	0	0.00	
IND306	On 05/02/2013	Spot Bond	99.30784	50.17364	99.30784	99.72866		21,450,493,440,000.00	216,000,000	108,000,000.00	
IND307	On 12/02/2013	Spot Bond	99.19658	98.13312	99.19658	97.87209		0.00	0	0.00	
IND308	On 19/02/2013	Spot Bond	99.09525	96.33827	99.09525	96.08695		0.00	0	0.00	
IND309	On 26/02/2013	Spot Bond	98.99412	94.61136	98.99412	94.36921		0.00	0	0.00	
IND310	On 05/03/2013	Spot Bond	98.88812	92.94895	98.88812	92.71547		0.00	0	0.00	
IND311	On 12/03/2013	Spot Bond	98.78695	91.34696	98.78695	91.12168		0.00	0	0.00	
IND312	On 19/03/2013	Spot Bond	98.68599	89.80236	98.68599	89.58485		0.00	0	0.00	
IND313	On 26/03/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181		0.00	0	0.00	
IND314	On 02/04/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289		0.00	0	0.00	
IND315	On 09/04/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159		0.00	0	0.00	
IND316	On 16/04/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.47179	100,000.00000	0.46577			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND335	On 27/08/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	64.36657	100.00000	64.24445				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	63.63733	100.00000	63.51659				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	62.79698	100.00000	62.67784				0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	61.96773	100.00000	61.85016				0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	61.14943	100.00000	61.03342				0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	60.34194	100.00000	60.22745				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	59.54510	100.00000	59.43213				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	58.75879	100.00000	58.64732				0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	57.98287	100.00000	57.87286				0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	57.21719	100.00000	57.10864				0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	56.46162	100.00000	56.35450				0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	55.71603	100.00000	55.61032				0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	54.98029	100.00000	54.87598				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INF001	On 30/07/2013	Spot Bond	100.81810	77.12214	100.81810	76.90232	0.00	0	0.00			
INF002	On 05/02/2013	Spot Bond	100.70300	52.52786	100.70300	99.72486	0.00	0	0.00			
INF073	On 30/07/2013	Spot Bond	100.00000	77.23577	100.00000	77.02703	0.00	0	0.00			
ING100	On 19/05/2013	Spot Bond	100.70818	96.33105	100.70818	95.84381	0.00	0	0.00			
ING114	On 31/12/2015	Spot Bond	101.98370	17.25933	101.98370	17.21583	0.00	0	0.00			
ING115	On 31/03/2016	Spot Bond	106.31357	17.02480	106.31357	16.98028	0.00	0	0.00			
ING116	On 31/03/2016	Spot Bond	104.39662	16.38171	104.39662	16.33956	0.00	0	0.00			
ING130	On 16/02/2013	Spot Bond	100.00000	97.07447	100.00000	96.81698	0.00	0	0.00			
ING131	On 24/02/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519	0.00	0	0.00			
ING132	On 22/12/2018	Spot Bond	99.99991	9.24581	99.99991	9.22291	0.00	0	0.00			
ING133	On 28/02/2013	Spot Bond	100.00000	99.55186	100.00000	99.29596	0.00	0	0.00			
ING135	On 10/12/2014	Spot Bond	100.36848	32.78690	100.36848	32.70544	0.00	0	0.00			
ING138	On 22/03/2017	Spot Bond	100.00021	10.77410	100.00021	10.74742	0.00	0	0.00			
ING148	On 18/03/2013	Spot Bond	100.00000	94.88651	100.00000	94.65338	0.00	0	0.00			
ING153	On 03/04/2017	Spot Bond	6.50000	102.22094	6.50000	102.20298	0.00	0	0.00			
ING154	On 03/04/2013	Spot Bond	101.36114	88.97555	101.36114	88.76275	0.00	0	0.00			
ING157	On 12/04/2013	Spot Bond	101.10456	86.89451	101.10456	86.69150	0.00	0	0.00			
ING161	On 20/03/2017	Spot Bond	100.08473	11.16610	100.08473	11.13844	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING167	On 30/09/2014	Spot Bond	101.44140	27.92027	101.44140	27.85024			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	97.36256	100.25042	97.11612			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	88.02922	100.25042	87.61113			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	94.63559	100.08567	94.40290			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	94.44905	100.07206	94.21741			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	99.09691	100.37849	98.84125			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	91.26994	100.38408	90.82965			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	62.98459	100.38408	62.78729			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	99.10627	100.37919	98.85059			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	15.86691	100.00000	15.82847			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	10.15482	100.00000	10.13022			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	84.92008	100.27920	84.54510			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	81.43490	100.08647	81.06782			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	84.43253	100.00000	84.17113			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	81.37395	100.00000	81.07805		8,200,000,000,000.00	82,000,000	41,000,000.00	
ING190	On 24/04/2013	Spot Bond	100.00000	84.58895	100.00000	84.39844			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	83.60139	100.90615	83.41182			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING33	On 31/10/2013	Spot Bond	100.92542	54.53481	100.92542	54.39418			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	54.53481	100.92542	54.39418			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	56.90646	101.29332	56.76392			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	48.23523	100.00000	48.11578			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	30.02630	102.06095	29.95058			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	23.09129	101.68471	23.02742			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	64.08628	100.42003	63.92699			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	19.79474	101.24581	19.74518			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	12.20176	101.27443	12.17121			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	9.17094	101.29354	9.14796			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	13.32391	107.00679	13.29257			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	46.27948	105.51634	46.17128		15,299,869,300.00		145,000	145,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	16.47294	100.55058	16.43194			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	13.59189	111.16948	13.55874		23,790,268,720.00		214,000	12,714,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	32.55204	100.64446	32.47272			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	22.62871	100.00026	22.57268			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	22.76070	106.83400	22.70724			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	10.21865	100.08056	10.19333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	100.38986	9.17240	100.38986	9.14960				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.40476	117.02647	2.39866				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	2.99997	129.51692	2.99151				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	62.94575	100.38643	62.74640			1,003,864,300,000.00	10,000,000	5,000,000.00	
IV022	On 02/04/2022	Spot Bond	99.81973	8.32940	99.81973	8.30880				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	7.97311	101.53934	7.95310				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	7.88712	101.19270	7.86738				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.27346	100.25130	0.27278				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	8.37216	99.94061	8.35143				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	56.24207	100.95973	56.10160			605,758,380,000.00	6,000,000	0.00	
IV030	On 31/01/2025	Spot Bond	92.45654	2.23986	92.45654	2.23497				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.16874	95.34778	2.16389				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	65.14407	100.52241	64.98378				0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	96.04827	103.46133	95.81273				0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	92.81049	99.88087	92.58974				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	16.00856	114.89453	15.96846				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	9.63593	101.30356	9.60559				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV19A	On 31/03/2028	Spot Bond	129.51692	2.96814	129.51692	2.95976			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	99.37949	50.15567	99.37949	50.15566			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	99.27921	99.45895	99.27921	99.19061			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	99.16760	97.61314	99.16760	97.35494			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	95.83810	99.06633	95.58946			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	94.12990	98.96527	93.89027			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	92.48520	98.85919	92.25411			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	90.89992	98.75808	90.67691			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA317	On 25/04/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	100.00000	80.93126	100.00000	79.17570		21,200,000,000,000.00	212,000,000	212,000,000.00	
IVA319	On 12/05/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433		0.00	0	0.00	
IVA320	On 13/05/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369		0.00	0	0.00	
IVA321	On 14/05/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379		0.00	0	0.00	
IVA322	On 15/05/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462		0.00	0	0.00	
IVA323	On 16/05/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618		0.00	0	0.00	
IVA324	On 17/05/2013	Spot Bond	100.00000	78.32618	100.00000	78.15846		0.00	0	0.00	
IVA325	On 18/05/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145		0.00	0	0.00	
IVA326	On 19/05/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516		0.00	0	0.00	
IVA327	On 20/05/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957		0.00	0	0.00	
IVA328	On 21/05/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469		0.00	0	0.00	
IVA329	On 22/05/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051		0.00	0	0.00	
IVA330	On 23/05/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702		0.00	0	0.00	
IVA331	On 24/05/2013	Spot Bond	100.00000	77.16702	100.00000	77.00422		0.00	0	0.00	
IVA332	On 25/05/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211		0.00	0	0.00	
IVA333	On 15/08/2013	Spot Bond	100.00000	69.57844	100.00000	69.44644		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA334	On 22/08/2013	Spot Bond	100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	62.55893	100.00000	62.44024			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	61.73282	100.00000	61.61570			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	60.91762	100.00000	60.80205			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	60.11319	100.00000	59.99914			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	59.31938	100.00000	59.20683			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	58.53605	100.00000	58.42499			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	57.76306	100.00000	57.65347			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	57.00029	100.00000	56.89214			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	56.24758	100.00000	56.14087			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	55.50482	100.00000	55.39951			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	54.77186	100.00000	54.66795			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC001	On 05/07/2013	Spot Bond	99.74330	84.01196	99.74330	83.75791			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.80672	100.81205	8.78523			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	37.52318	101.01716	37.42941			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	19.34932	101.02507	19.30096			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	8.76202	100.00000	8.74032			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	77.12215	100.81807	76.90232			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.68775	99.45131	100.68775	99.17922			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	97.88114	100.65963	97.36538			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	77.36390	100.00000	77.14286			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	83.28779	100.00000	83.10830			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	62.61807	100.00000	62.46637			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	52.09636	100.00000	51.96736			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	14.88305	101.04078	14.84585			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	26.89226	100.00000	26.82567			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	85.64087	100.00000	85.45056			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	85.36448	100.00000	85.17478			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	105.05151	54.62048	105.05151	54.62046			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB005	On 28/02/2013	Spot Bond	104.62962	105.59314	104.62962	105.30993			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.29578	102.42188	2.29055			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	1.39026	101.21431	1.38674			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	53.66405	100.00000	53.66404			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	93.04023	100.00000	92.81924			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	11.93413	153.49881	11.89663			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	55.50889	101.46222	55.36963			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	20.92602	100.47188	20.87399		1,507,078,200,000.00	15,000,000	15,000,000.00	
LGL02	On 13/08/2017	Spot Bond	103.08494	9.46376	103.08494	9.44241		51,439,385,060.00	499,000	5,999,000.00	
LGL03	On 03/04/2018	Spot Bond	101.72477	1.43966	101.72477	1.43641			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	9.75869	100.30391	9.73446			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	20.75049	100.60223	20.70409			0.00	0	10,000,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	3.98408	100.33330	3.97419			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	76.90531	100.80210	76.68675			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	91.56490	98.89515	91.33830			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	57.04893	101.14527	56.90622			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ026	On 11/02/2013	Spot Bond	99.30996	98.39373	99.30996	98.13102				0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	92.47815	98.95948	92.24686				0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	84.89081	98.43044	84.69692				0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337				0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	99.38845	99.72844	99.38845	99.45836				0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	95.83392	99.17027	95.58503				0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	99.99993	100.00000	99.99986				0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	86.75344	101.29323	86.55185				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	38.89936	101.31233	38.80190				0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	92.36386	100.54173	91.91333				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	43.60110	100.58073	43.49492				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	27.38789	101.30733	27.31927				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	19.39667	101.17095	19.34814				0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	15.60232	99.84625	15.56330				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	8.53147	99.84060	8.51014				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	59.44018	100.25866	59.29100				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP013	On 29/01/2014	Spot Bond	101.08567	55.26973	101.08567	55.13154			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	55.69768	100.00000	55.55976			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	103.00628	100.00000	102.73450			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	45.35621	100.00000	45.24633			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	39.63808	100.00000	39.53992			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	24.21492	100.00000	24.15496			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	22.14887	100.00000	22.09521			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.14646	100.00000	6.13124			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	15.00600	100.00000	14.96884			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	11.16414	109.95029	11.13731		6,157,216,240.00	56,000	56,000.00	
MCB3M	On 13/12/2014	Spot Bond	100.21678	30.33991	100.21678	30.26463			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	58.48331	100.18427	58.33824			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	23.91451	100.20050	23.85519			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	32.23152	101.34831	32.15900			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	32.28068	101.35889	32.20804		270,932,312,970.00	2,673,000	891,000.00	
MEFSA3	On 05/10/2016	Spot Bond	101.41174	13.25400	101.41174	13.22416			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	7.75384	103.44664	7.73600			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.43323	103.61067	7.41611			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB3	On 05/10/2016	Spot Bond	101.86568	15.62812	101.86568	15.59282				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	10.25144	104.35890	10.22769				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	10.32797	104.67108	10.30398				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	28.60730	106.18586	28.54045				0.00	0	87,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	15.92699	100.06286	15.88753				0.00	0	5,521,454.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.77786	100.06556	7.75859				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	10.71013	110.15502	10.68123				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	20.97942	107.16233	20.92975			15,431,375,520.00		144,000	25,544,000.00
MIIL01	On 31/05/2015	Spot Bond	100.44922	22.58714	100.44922	22.53099				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	104.78971	12.20318	104.78971	12.17496				0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	91.47394	100.42970	91.02384				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	11.87500	104.79935	11.84753			12,471,122,650.00		119,000	6,919,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	35.37078	110.61908	35.28485			35,398,105,600.00		320,000	2,220,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	19.66779	110.59153	19.62001				0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	10.91008	115.34633	10.88267			23,184,612,330.00		201,000	3,301,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	60.15979	102.81634	60.02284				0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	89.57655	98.77372	89.35994				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC13	On 09/04/2013	Spot Bond	98.48888	85.47049	98.48888	85.27382			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.68626	100.00000	5.67247			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.12112	100.00000	0.12083			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	5.95498	100.00000	5.94056			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.02828	100.00000	6.01366			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.53292	100.89771	5.51941			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.60834	100.61875	5.59468			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	5.70477	100.62967	5.69086			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	5.75296	100.63509	5.73895			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	5.81080	100.64159	5.79665			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	5.95536	100.65787	5.94086			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	6.05171	100.66881	6.03697			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	6.15768	100.68074	6.14266			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	6.25398	100.69157	6.23873			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	6.30213	100.69687	6.28677			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	6.87944	100.76218	6.86266			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	7.55204	100.83813	7.53361			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.12112	100.00000	0.12083			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.12112	100.00000	0.12083			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	9.56410	103.67668	9.54206			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	37.77923	101.36748	37.68454			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	26.01163	100.92433	25.94669			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	22.29024	100.76441	22.23587			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	10.06882	100.97362	10.04421			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	16.66368	100.60434	16.62309			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	9.16567	100.47967	9.14337			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	22.14316	112.76469	22.08852		21,086,997,030.00		187,000	17,687,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	17.23351	100.61353	17.19060			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	13.92108	122.79495	13.88431		20,752,346,550.00		169,000	5,069,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.53236	32.99078	3.52960			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	85.86233	101.43082	85.66442			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	25.14193	108.29303	25.08222			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	19.81562	101.23516	19.76601			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	7.58769	101.30698	7.56868			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8A	On 24/03/2014	Spot Bond	104.56520	46.51337	104.56520	46.40543			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	41.07315	100.00004	40.97144			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	17.74963	109.74955	17.70678		216,535,862,150.00	1,973,000	7,467,000.00	
NBK9B	On 23/03/2016	Spot Bond	100.00006	12.85017	100.00006	12.81836			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	104.41527	119.17407	104.11741			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	98.96382	100.33399	98.71314			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	33.94088	100.00000	33.87649			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	42.87085	100.00000	42.78952			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	32.36716	100.00000	32.30575			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	30.69106	100.00000	30.63283			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	23.16201	100.55018	23.10562			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	97.33110	100.22266	97.08788			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	94.34455	99.94761	94.11677			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	94.05499	99.94811	93.82846			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	94.05499	99.94811	93.82846			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	94.05499	99.94811	93.82846			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	21.74395	99.86407	21.69017			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	20.63739	101.50309	20.58561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN56	On 15/04/2015	Spot Bond	101.36582	20.23138	101.36582	20.18066			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	22.79850	100.40506	22.74184			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	19.03797	80.20911	19.00727			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	17.05714	100.38119	17.01477			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	13.98201	100.00000	13.95548			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	14.88727	101.10639	14.85004			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	15.46729	101.21257	15.42858			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	14.80059	101.03995	14.76360			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	12.91580	101.41775	12.88341			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	15.41209	76.11506	15.38821			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	63.13354	100.41337	62.93134			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	41.94571	100.10537	41.84174			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	41.87021	100.10374	41.76642			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	20.52521	99.82783	20.47446			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	8.33093	100.74066	10.00329			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	9.03002	100.07228	9.00764			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	16.10538	100.06803	16.06547			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN77	On 09/10/2017	Spot Bond	101.43571	8.64693	101.43571	8.62524			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	22.47826	110.75661	22.42359			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	66.59556	105.36061	66.44004			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	51.49119	106.42411	51.37194			0.00	0	3,800,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	8.15910	101.17472	8.13869			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	15.70866	119.90407	15.66796			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	11.46668	108.97397	11.43669			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	91.11474	98.87170	90.89041			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	19.13320	100.47393	19.08562			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.23824	156.96491	5.22114			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	8.45213	115.40836	8.43088			0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	90.89326	98.83767	90.67009			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	74.54025	97.39714	74.39228			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	58.62626	100.19307	58.48084			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	11.25650	114.59979	11.22571			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	13.66974	100.55569	13.63646			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	44.04335	100.53494	43.93614			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A14	On 22/05/2013	Spot Bond	100.49411	94.08172	100.49411	93.61388				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	22.17846	100.52625	22.12448				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	11.27038	116.99821	11.23900				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	44.30684	100.56446	44.19896				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	94.24393	100.52540	93.77514				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	22.37030	100.54276	22.31585				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	11.69792	114.44931	11.66597				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	44.61676	100.59918	44.50810				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	94.46020	100.56709	93.99017				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	22.72362	100.57314	22.66829				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	94.49175	100.57316	94.02153				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	94.67356	100.58790	94.20237				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	94.89722	100.65124	94.42465				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	95.19004	100.70756	94.71577				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	10.11146	100.72887	10.08680				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	15.21320	100.67612	15.17612				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	64.79855	134.34526	64.60937				0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA014	On 30/04/2014	Spot Bond	108.59837	43.85653	108.59837	43.75156		2,171,967,400,000.00	20,000,000	34,200,000.00	
NRA018	On 30/11/2018	Spot Bond	125.30314	12.00828	125.30314	11.97623		0.00	0	7,500,000.00	
NRA01U	On 31/03/2013	Spot Bond	100.00000	92.55668	100.00000	92.33631		0.00	0	0.00	
NRA022	On 31/10/2022	Spot Bond	134.80590	11.98091	134.80590	11.94686		10,919,277,900,000.00	81,000,000	30,500,000.00	
NRA023	On 31/05/2023	Spot Bond	171.14853	4.63325	171.14853	4.61715		0.00	0	82,000,000.00	
NRA028	On 30/11/2028	Spot Bond	135.14144	10.96181	135.14144	10.93076		0.00	0	6,100,000.00	
NTC09	On 18/04/2013	Spot Bond	101.23304	86.03079	101.23304	85.83236		0.00	0	0.00	
NTC10	On 18/04/2014	Spot Bond	101.21485	38.48773	101.21485	38.39139		0.00	0	0.00	
NTC11	On 18/04/2014	Spot Bond	101.18197	38.37328	101.18197	38.27725		0.00	0	0.00	
NTC12	On 25/08/2016	Spot Bond	101.47481	11.93450	101.47481	11.90521		0.00	0	0.00	
NTC13	On 31/01/2015	Spot Bond	100.95122	26.07402	100.95122	26.00341		0.00	0	0.00	
NTC14	On 26/07/2013	Spot Bond	100.91565	78.43439	100.91565	78.20936		0.00	0	0.00	
NTC15	On 26/07/2015	Spot Bond	101.05067	19.23202	101.05067	19.18395		0.00	0	0.00	
OCT1A1	On 18/10/2015	Spot Bond	100.00000	14.69777	100.00000	14.66138		0.00	0	0.00	
OCT1A4	On 18/10/2015	Spot Bond	100.00000	14.74557	100.00000	14.70905		0.00	0	0.00	
OCT1B1	On 18/10/2015	Spot Bond	100.00000	14.77424	100.00000	14.73766		0.00	0	0.00	
OCT1C1	On 18/10/2015	Spot Bond	100.00000	15.46244	100.00000	15.42414		0.00	0	0.00	
OCT1D1	On 18/10/2015	Spot Bond	100.00000	16.22709	100.00000	16.18691		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1E1	On 18/10/2015	Spot Bond	100.00000	21.00618	100.00000	20.95417			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	19.19221	108.19161	19.14667		61,128,259,650.00		565,000	98,665,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.56691	100.00000	5.55297			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	15.56198	104.37000	15.53154			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	22.46019	100.00000	22.40456			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.45893	100.00000	6.44293			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	85.95810	100.19068	85.56135			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	99.62683	100.38733	99.36913			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	51.05545	100.00000	50.95859			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	72.78686	100.00000	72.64876			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	95.78131	100.47782	95.52942			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	42.10081	100.10564	41.99646			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	37.12401	100.09773	37.02883			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	84.87718	100.09376	84.48932			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	85.00030	100.09863	84.61185			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	60.31811	100.10500	60.12544			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1F	On 15/06/2014	Spot Bond	100.10840	42.22982	100.10840	42.12514				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	37.12269	100.10173	37.02751				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	85.20548	100.10673	84.81607				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	60.36237	100.10663	60.16955				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	42.51817	100.11457	42.41277				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	37.12111	100.10653	37.02593				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	85.57479	100.12130	85.18365				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	42.83686	100.12138	42.73066				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	37.11927	100.11212	37.02409				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	85.90306	100.13423	85.51038				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	45.01254	100.68448	44.90283				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	36.73557	116.98567	36.64118				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	29.92250	91.25497	29.86042				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.85778	40.60007	0.85691				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	5.35000	124.89265	5.39000	124.76657			66,948,723,000,000.00	513,780,000	8,173,491,450.00	
R158	On 15/09/2015	Spot Bond	124.15418	23.09885	124.15418	23.03662				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	15.26980	86.87026	15.23940				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159	On 15/09/2016	Spot Bond	130.95502	17.70116	130.95502	17.65142			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.24746	82.70497	8.23171			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	69.11797	107.05466	68.98478			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.33000	128.62642	7.46000	127.28252		97,142,846,614,000.00	252,775,800	1,017,207,960.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.77461	38.29047	0.77386			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.71203	36.16829	0.71138			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	217.21077	169.61100	217.18444	168.84127			0.00	0	1,281,758,421.00
R197	On 07/12/2023	Spot Bond	0.98500	285.43948	0.98500	285.40752		15,702,174,590.00	15,941,294	104,211,256.00	
R201	On 21/12/2014	Spot Bond	5.10000	107.53958	5.11500	107.49705		3,488,536,680,000.00	684,026,800	594,595,781.00	
R202	On 07/12/2033	Spot Bond	1.80000	212.02917	1.79500	212.16623		360,660,832,200.00	200,367,129	1,011,333,129.00	
R2023	On 28/02/2023	Spot Bond	6.86000	109.76834	6.95000	109.07766		10,435,368,599,880.00	521,190,758	3,797,874,631.00	
R203	On 15/09/2017	Spot Bond	5.76000	113.19640	5.82500	112.90372		10,635,505,920,000.00	846,442,000	6,091,558,000.00	
R204	On 21/12/2018	Spot Bond	6.02000	110.67504	6.09500	110.26981		10,650,557,512,000.00	769,195,600	4,880,109,265.00	
R2048	On 28/02/2048	Spot Bond	108.88836	11.74385	108.88836	11.71569		304,199,233,564,800.00	793,680,000	2,628,855,212.00	
R205	On 31/03/2014	Spot Bond	100.00000	39.90704	100.00000	39.80821			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.11000	102.60132	5.12000	102.57774		7,775,447,540,000.00	521,614,000	1,088,842,000.00	
R207	On 15/01/2020	Spot Bond	6.33500	105.49041	6.43000	104.93050		4,440,871,236,200.00	701,005,720	5,554,676,089.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond	6.51000	103.86157	6.59000	103.34021		30,021,304,203,660.00	.611,567,466	9,308,442,970.00	
R209	On 31/03/2036	Spot Bond	8.18500	82.23536	8.33000	80.97166		41,051,625,224,000.00	015,470,400	8,911,400,000.00	
R210	On 31/03/2028	Spot Bond	1.44500	164.71916	1.44500	164.69865		261,328,440,740.00	180,850,132	241,035,000.00	
R211	On 31/01/2017	Spot Bond	0.16000	114.21845	-0.16000	114.20875		(477,873,920.00)	2,986,712	1,005,186,712.00	
R212	On 31/01/2022	Spot Bond	0.80000	133.24712	0.84000	132.80308		115,141,066,400.00	143,926,333	1,579,953,198.00	
R213	On 28/02/2031	Spot Bond	7.89000	94.55532	8.03500	93.25033		18,218,325,600,000.00	309,040,000	5,596,175,513.00	
R214	On 28/02/2041	Spot Bond	84.68795	10.44590	84.68795	10.42554		121,659,321,452,000.00	436,560,000	6,549,306,981.00	
R223C	On 15/03/2013	Spot Bond	98.99493	90.65664	98.99493	90.43428		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	62.06512	96.64575	61.93009		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	42.59109	94.28171	42.50030		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	29.72046	91.87036	29.65845		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	21.28164	88.83566	21.23847		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	86.87026	15.26980	86.87026	15.23940		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	84.86749	11.11917	84.86749	11.09746		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	82.70497	8.24746	82.70497	8.23171		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	97.62766	73.32651	97.62766	73.18297		0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	95.17874	50.65450	95.17874	50.54628		0.00	0	0.00	
R325C	On 21/06/2014	Spot Bond	92.80992	35.08944	92.80992	35.01602		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R326C	On 21/12/2014	Spot Bond	90.60553	24.65578	90.60553	24.60521				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	17.77745	87.76872	17.74195				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	12.84601	85.82547	12.82083				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	9.44900	83.71772	9.43087				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.09322	81.42381	7.07992				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.70217	77.48625	5.69192				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.46536	75.13464	4.45754				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.64794	72.16183	3.64177				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.92722	70.13136	2.92239				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.37808	68.17127	2.37425				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.95945	66.23386	1.95637				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.75666	63.06100	1.75401				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.48949	61.24492	1.48730				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.31308	59.05342	1.31121				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.13575	57.39997	1.13418				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	0.99125	55.80907	0.98991				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.87253	54.27807	0.87137				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R343C	On 21/06/2023	Spot Bond	52.85822	0.77082	52.85822	0.76983			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.68571	51.49553	0.68485			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.04006	44.45722	1.03891			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.96970	43.11572	0.96866			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.90950	41.83089	0.90855			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.85778	40.60007	0.85691			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.81319	39.42073	0.81238			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.77461	38.29047	0.77386			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.74114	37.20704	0.74044			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.71203	36.16829	0.71138			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	44.66084	100.16140	44.55010			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	81.30786	101.36584	81.06612			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	14.17308	101.68455	14.13745			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	23.86522	100.60342	23.80709			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.31980	100.00000	2.31406			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	98.25834	100.25681	98.01025		100,256,810,000.00	1,000,000	500,000.00	
RCSC09	On 06/06/2013	Spot Bond	100.32689	88.91542	100.32689	88.49082			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	88.91625	100.32010	88.49167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC11	On 06/09/2013	Spot Bond	100.32441	62.11570	100.32441	61.91691				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	20.45844	101.54349	20.40708				0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	84.25344	100.00000	84.12732				0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	92.38660	100.26310	92.15274				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	27.00917	101.21857	26.94155				0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	105.72185	5.87500	105.70486				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	17.38955	100.60466	17.34719				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	58.11023	101.28378	57.96468				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.21502	100.77784	8.19498				0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	97.57996	100.58027	97.31827				0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	100.00000	8.12443	100.00000	1.15292			19,000,000,000,000.00	190,000,000	250,000,000.00	
RESB01	On 03/06/2014	Spot Bond	100.38116	43.45093	100.38116	43.34296				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	102.66628	100.60804	102.40085				0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	103.27495	100.65009	103.00785				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	33.99900	102.09902	33.91509				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP005	On 31/03/2017	Spot Bond	99.79665	13.85357	99.79665	13.81932			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	11.60279	101.65073	11.56736			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	14.88888	101.46985	14.84544			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	14.88888	101.46985	14.84544			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	81.12059	101.38750	80.88009			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	64.74141	100.62446	64.53819			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	61.31653	100.24328	61.12043			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	57.96945	101.50905	57.82397			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	14.68851	99.91990	14.65217			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	12.80901	99.90988	12.77731			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	84.22603	100.25061	83.83708			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	9.81860	100.36848	9.79420			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	53.14001	100.00000	53.00842			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	44.68003	100.51732	44.56888			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	39.02048	100.00000	38.92595			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	32.35643	100.62598	32.27760			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.20062	5.25000	100.18628			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.69697	100.00000	0.69524			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.78074	100.00000	3.77137				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	8.69830	100.00000	8.67652			9,000,000,000,000.00	90,000,000	45,000,000.00	
RPS001	On 16/11/2022	Spot Bond	101.48404	18.14354	101.48404	18.10244				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	11.35789	115.23085	11.32954			8,757,544,600.00	76,000	5,276,000.00	
SBC2	On 28/04/2016	Spot Bond	104.86804	9.89925	104.86804	9.87982				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	14.24009	114.56238	14.20451				0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	12.53454	100.56539	12.50402				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	11.88575	107.95466	11.85759				0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	7.26441	101.20234	7.24623				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	8.22163	100.11990	8.20124				0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	7.29845	101.08312	7.27999				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	7.65165	101.24095	7.63249				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	7.62971	101.21627	7.61061				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	23.29192	107.37565	23.23669				0.00	0	22,900,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	91.73495	102.36256	91.51735				0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	11.67914	105.03639	11.65208				0.00	0	6,800,000.00
SBK11	On 09/04/2014	Spot Bond	132.16219	43.29216	132.16219	43.16798				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN18	On 14/09/2013	Spot Bond	162.56493	50.96901	162.56493	50.80176			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	83.77616	155.18315	83.48749			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	23.95152	120.12124	23.88935			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	23.87141	120.50039	23.80930			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	23.83143	120.69056	23.76934			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	89.32546	143.06048	89.02585			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	12.66742	106.46393	12.63759			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	23.91430	120.29708	23.85216			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	23.89428	120.39190	23.83215			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	80.55541	215.59863	80.19627			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	92.55668	100.00000	92.33631			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.88637	100.10760	8.86434			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	44.45471	99.06612	44.34555			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	30.72624	100.00010	30.65015			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	11.09423	99.81852	11.06681			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	84.69532	99.79990	84.43753			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	54.06700	100.00000	67.42003			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	12.86110	109.84578	12.83003			0.00	0	2,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS14	On 07/02/2014	Spot Bond	100.78863	45.61401	100.78863	45.50273				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	11.59923	100.87410	11.57029				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	8.02323	99.99987	8.00337				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.27517	100.00000	1.27233				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.62539	99.99997	8.60402				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	10.08183	113.08735	10.05704				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	11.21030	109.22356	11.18334				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	7.04568	100.77436	8.79904				0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	22.26106	100.47821	22.20690			2,009,564,200,000.00	20,000,000	10,000,000.00	
SBS23	On 23/05/2017	Spot Bond	100.50480	10.19538	100.50480	10.17057				0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	8.40305	100.51996	8.38261				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	10.27351	106.95022	10.24923			478,709,184,720.00	4,476,000	2,576,000.00	
SBS3	On 25/05/2026	Spot Bond	102.76906	9.41141	102.76906	9.38988				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	10.02028	104.14309	9.99710				0.00	0	0.00
SBS7	On 26/03/2013	Spot Bond	103.79928	97.42862	103.79928	97.18604				0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	13.81095	120.54819	13.77500			11,813,722,620.00	98,000	2,098,000.00	
SBSI10	On 03/07/2013	Spot Bond	120.15971	81.82372	120.15971	81.63607				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.67833	272.67152	2.66570				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.19640	123.12082	4.18529				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	10.24251	114.44000	10.21391				0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	96.81698	100.00000	96.56085				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.00260	100.00000	3.99269				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.22263	82.63494	0.22215				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.46833	120.42805	4.45633				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.22094	6.50000	102.20298				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	12.13020	100.12305	12.10013				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	80.06053	99.88484	79.71723				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	21.27727	99.87542	21.22464				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	10.41290	100.24421	10.38706				0.00	0	2,000,000.00
SHS05	On 29/06/2017	Spot Bond	103.11523	11.62113	103.11523	11.59462			11,033,329,610.00	107,000	107,000.00	
SHS06	On 12/12/2017	Spot Bond	100.24161	1.63710	100.24161	1.63303				0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	105.71322	71.64005	105.71322	71.47502			1,057,132,200,000.00	10,000,000	5,000,000.00	
SLI2	On 15/08/2016	Spot Bond	112.32955	17.02053	112.32955	16.97935				0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	78.37219	101.56711	78.21618			11,578,650,540.00	114,000	114,000.00	
SNT01	On 15/09/2017	Spot Bond	105.65786	12.77078	105.65786	12.74090				0.00	0	18,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA1	On 21/08/2014	Spot Bond	100.80059	30.91521	100.80059	30.83978			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	11.64830	100.58343	11.61993			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	17.08255	100.81342	17.04086			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	9.40080	100.58796	9.37791			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	14.73366	107.52630	14.69888			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	19.48367	101.25454	19.43489			0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SSCP01	On 01/03/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.79329	100.41357	10.76647			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	10.37324	99.94314	10.34757			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	9.16724	101.14726	9.14430			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	9.57476	94.17275	9.55448			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	9.60543	93.82087	9.58515			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	28.22352	104.67610	28.15832			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	7.79675	101.56575	7.77908			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	10.27970	100.11486	10.25423			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	12.55492	107.35953	12.52515			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN010	On 15/09/2015	Spot Bond	121.64737	23.63217	121.64737	23.57021			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	1.96897	105.50721	1.96421			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	10.22239	100.00000	10.20369			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	68.52938	100.00000	68.39936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN928	On 19/07/2013	Spot Bond	100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	99.38728	50.15365	99.38728	99.72845			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	98.13143	99.28767	97.87018			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	97.61097	99.25974	97.35255			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	96.58738	99.20138	96.33449			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	96.58735	99.20211	96.33446			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	96.33500	99.18693	96.08347			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	95.58618	99.14341	95.33864			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	94.84958	99.09929	94.60594			0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	94.60701	99.07862	94.36467			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	93.88622	99.03521	93.64766			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	90.01204	98.78368	89.79330			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
SYN971	On 20/02/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN973	On 03/05/2013	Spot Bond	100.00000	80.75221	100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	22.01898	119.55998	21.96236			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	11.01152	111.67266	10.98472			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	38.98599	100.00000	38.89875			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	26.24143	100.00000	26.17645			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	46.72991	104.23307	46.62174			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	99.37012	99.72849	99.37012	99.45845			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	90.89080	98.86706	90.66758			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.66418	98.37218	100.66418	98.10602			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	87.00004	101.16928	86.79666			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	85.80755	101.07247	85.60989			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	18.67493	100.91059	18.62831			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	12.42847	110.02135	12.39841			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	98.25459	100.30600	98.00451			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	44.30943	100.55190	44.20156			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	64.47287	100.62855	64.31581			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A1	On 18/10/2038	Spot Bond	101.17076	6.64981	101.17076	6.63317				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	6.85424	101.20716	6.83708				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	7.89079	103.42947	7.87263				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	8.70673	100.80622	8.68502				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	8.95614	100.83814	8.93380				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.63656	100.90574	2.63062				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	6.59849	100.17362	6.58212				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	6.85902	100.18041	6.84201				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.70826	100.00000	2.70220				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.29330	101.28535	7.27504				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	9.40472	100.89554	9.38125				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.23054	101.45249	8.20990				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	10.23095	101.00134	10.20539				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	12.07081	102.14068	12.04035				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	13.67895	101.44362	13.64464				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	12.01340	101.20953	11.98333				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.03564	101.06155	6.02055				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.49638	101.14347	6.48013			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.53982	105.45079	6.52284			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.41572	101.30716	7.39715			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	7.82342	101.37985	7.80380			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	12.11097	102.14790	12.08041			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	11.73979	101.15653	11.71042			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	14.84838	101.18212	14.81122			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	11.96625	101.20040	11.93629			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	6.64909	101.18212	6.63245			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	6.75131	101.20040	6.73440			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	6.80240	101.20953	6.78537			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	11.81529	101.17116	11.78572			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	11.96625	101.20040	11.93629			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.48463	101.30089	12.45336			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.31289	101.30089	7.29457			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.48463	101.30089	12.45336			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	13.23720	101.44699	13.20400			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	8.33123	101.48350	8.31033			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C3	On 18/07/2016	Spot Bond	101.43786	13.19022	101.43786	13.15713			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	16.92808	102.16719	16.88534			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	12.36983	102.21271	12.33859			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	17.06742	102.19450	17.02434			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	59.39138	99.87885	59.24447			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	25.98788	111.48563	25.92469		12,486,390,560.00		112,000	2,612,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	6.32791	102.36770	6.31573			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	11.50091	111.51511	11.47279		32,450,897,010.00		291,000	995,691,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	12.63668	120.69176	12.60377		23,317,648,032.00		193,200	324,652,600.00
TN23	On 06/11/2023	Spot Bond	122.92168	11.18209	122.92168	11.15253			0.00	0	109,000,322.00
TN25	On 19/08/2025	Spot Bond	112.54971	12.75143	112.54971	12.72052		450,198,840,000.00		4,000,000	214,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	10.23294	105.64973	10.20899		60,325,995,830.00		571,000	7,871,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	6.16022	100.66243	7.68459			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	6.30456	100.67816	7.86508			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	6.48734	100.69808	8.09363			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	6.50657	100.70018	8.11769			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	7.40968	100.79857	9.24731			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ6	On 15/04/2022	Spot Bond	101.00182	12.58557	101.00182	15.71848			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	19.82184	101.21676	19.77222			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	8.93016	101.26720	8.90780			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.78631	101.29746	7.76681			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.14831	10.00000	100.11863			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.14461	9.75000	100.11567			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.14396	100.00000	10.11500			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	68.52938	100.00000	68.39936			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	92.48927	98.80121	92.25830			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	81.08367	97.87620	80.90775			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	72.02669	99.82860	71.88508			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	99.36331	99.45849	99.36331	99.18993			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	76.60872	97.76060	76.45185			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	13.35774	120.75743	13.32293			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	38.53779	101.23503	38.44130			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR042	On 19/04/2016	Spot Bond	101.32511	12.69238	101.32511	12.66058				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	21.52565	101.70719	21.47153				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	14.76691	110.55481	14.73106				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	67.95480	100.00000	67.79019				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	68.22797	100.00000	68.06269				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	68.31904	100.00000	68.15353				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	21.68045	100.80302	21.62756				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	12.76061	100.83292	12.72947				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	9.06410	100.83423	9.04198				0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	99.41077	100.00000	99.15521				0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	98.92440	100.36906	98.66922				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	11.71156	128.75000	11.68504				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	16.07566	121.77342	16.03348				0.00	0	94,700,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	4.00900	243.55465	3.99108				0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	22.31566	107.94222	22.26251				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	110.97172	11.64338	110.97172	11.61501				0.00	0	80,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	9.75727	113.15781	9.73312				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP4	On 28/05/2020	Spot Bond	112.59168	9.61147	112.59168	9.58778			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	9.44026	113.82178	9.41679			0.00	0	1,200,000.00
Z006	On 31/08/2013	Spot Bond	96.69614	64.11402	96.69614	63.97447			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	52.90137	95.45272	52.78807			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	17.45644	87.68655	17.42141			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	41.31172	93.89641	41.22444			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	34.40902	92.71091	34.33669			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	14.35415	86.49267	14.32583			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	25.68330	90.84932	25.63022			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	17.42503	87.67412	17.39007			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.12994	67.16812	2.12653			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.42101	100.00000	8.40503			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03391	100.00000	0.03385			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.42101	100.00000	8.40503			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	22.56338	100.00000	22.52057			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	23.08346	100.00000	23.03967			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	21.64013	100.00000	21.59907			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	21.64013	100.00000	21.59907			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA011	On 20/05/2015	Spot Bond	100.00000	20.51951	100.00000	20.48058	0.00	0	0.00	0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	20.51951	100.00000	20.48058	0.00	0	0.00	0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	19.42002	100.00000	19.38317	0.00	0	0.00	0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	19.42002	100.00000	19.38317	0.00	0	0.00	0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	18.27502	100.00000	18.24035	0.00	0	0.00	0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	18.27502	100.00000	18.24035	0.00	0	0.00	0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	17.23023	100.00000	17.19754	0.00	0	0.00	0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	17.23023	100.00000	17.19754	0.00	0	0.00	0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	16.21434	100.00000	16.18358	0.00	0	0.00	0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	16.21434	100.00000	16.18358	0.00	0	0.00	0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	15.34553	100.00000	15.31642	0.00	0	0.00	0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	14.52327	100.00000	14.49572	0.00	0	0.00	0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	10.86124	100.00000	10.84063	0.00	0	0.00	0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	10.25976	100.00000	10.24029	0.00	0	0.00	0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	9.65485	100.00000	9.63653	0.00	0	0.00	0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	9.65485	100.00000	9.63653	0.00	0	0.00	0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	9.13751	100.00000	9.12018	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
ZA028		On 19/08/2016	Spot Bond		100.00000	8.63149	100.00000	8.61511	0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond		100.00000	8.12258	100.00000	8.10717	0.00	0	0.00
Total for j-Bonds :									971,400,102,730,688.00	,081,106,855	96 704 934 292.00
Grand Total:									1,410,304,542,437.00	181,206,630	96 706 511 380.00