



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 06/02/2013

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			8.97240	8.97240	8.90060	8.90060		11.87	157,160,558.40	17,516	311,081.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	873.86670	0.87387	803.04790	0.80305	873.867	13.53	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	1.46670	0.00147	2.44790	0.00245	1.467	13.53	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	676.83540	0.67684	607.93690	0.60794	676.835	12.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	4.43540	0.00444	7.33690	0.00734	4.435	12.65	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	579.99610	0.58000	513.00410	0.51300	579.996	12.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	7.59610	0.00760	12.40410	0.01240	7.596	12.22	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	485.24010	0.48524	422.50970	0.42251	485.240	11.78	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	12.84010	0.01284	21.90970	0.02191	12.840	11.78	0.00	0	4,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	396.63000	0.39663	339.31480	0.33931	396.630	11.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	24.23000	0.02423	38.71480	0.03871	24.230	11.80	24,230.00	1,000	18,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	354.75250	0.35475	300.71620	0.30072	354.753	11.81	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	32.35250	0.03235	50.11620	0.05012	32.353	11.81	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	314.83430	0.31483	264.41070	0.26441	314.834	11.82	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	42.43430	0.04243	63.81070	0.06381	42.434	11.82	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	277.11570	0.27712	230.58040	0.23058	277.116	11.83	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	54.71570	0.05472	79.98040	0.07998	54.716	11.83	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	262.69280		0.26269	217.77550	0.21778	262.693	11.83	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	60.29280		0.06029	87.17550	0.08718	60.293	11.83	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	241.81150		0.24181	199.36960	0.19937	241.812	11.84	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	69.41150		0.06941	98.76960	0.09877	69.411	11.84	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	209.10280		0.20910	170.87180	0.17087	209.103	11.85	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	86.70280		0.08670	120.27180	0.12027	86.703	11.85	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	179.12050		0.17912	145.13020	0.14513	179.120	11.86	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	106.72050		0.10672	144.53020	0.14453	106.720	11.86	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	130.63350		0.13063	107.35140	0.10735	130.634	12.14	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	158.23350		0.15823	206.75140	0.20675	158.234	12.14	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	122.87570		0.12288	100.96800	0.10097	122.876	12.24	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	170.47570		0.17048	220.36800	0.22037	170.476	12.24	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	112.01390		0.11201	92.05410	0.09205	112.014	12.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	189.61390		0.18961	241.45410	0.24145	189.614	12.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	95.85300		0.09585	78.83620	0.07884	95.853	12.67	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	223.45300		0.22345	278.23620	0.27824	223.453	12.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	69.91630		0.06992	57.70670	0.05771	69.916	13.20	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	297.51630		0.29752	357.10670	0.35711	297.516	13.20	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	59.65490		0.05965	49.36390	0.04936	59.655	13.47	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	337.25490		0.33725	398.76390	0.39876	337.255	13.47	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	50.89760		0.05090	42.24510	0.04225	50.898	13.73	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	378.49760		0.37850	441.64510	0.44165	378.498	13.73	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	47.76930		0.04777	39.70120	0.03970	47.769	13.84	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	395.36930		0.39537	459.10120	0.45910	395.369	13.84	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	43.44140		0.04344	36.17870	0.03618	43.441	14.00	0.00	0	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	421.04140		0.42104	485.57870	0.48558	421.041	14.00	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	36.04110		0.03604	30.53670	0.03054	36.041	14.33	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	473.64110		0.47364	539.93670	0.53994	473.641	14.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	32.12540		0.03213	27.33240	0.02733	32.125	14.59	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	509.72540		0.50973	576.73240	0.57673	509.725	14.59	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	27.89210		0.02789	23.85580	0.02386	27.892	14.91	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	555.49210		0.55549	623.25580	0.62326	555.492	14.91	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	24.28700		0.02429	20.88240	0.02088	24.287	15.24	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	601.88700		0.60189	670.28240	0.67028	601.887	15.24	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	21.21210		0.02121	18.33470	0.01833	21.212	15.57	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	648.81210		0.64881	717.73470	0.71773	648.812	15.57	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	7.66020		0.00766	6.82610	0.00683	7.660	18.00	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,035.26020		1.03526	1,106.22610	1.10623	1,035.260	18.00	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	4.71860		0.00472	4.31750	0.00432	4.719	19.07	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,232.31860		1.23232	1,303.71750	1.30372	1,232.319	19.07	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	2.23040		0.00223	2.13480	0.00213	2.230	20.96	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,579.83040		1.57983	1,651.53480	1.65153	1,579.830	20.96	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	1.03400		0.00103	0.87330	0.00087	1.034	22.03	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,878.63400		1.87863	1,950.27330	1.95027	1,878.634	22.03	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,023.07310		1.02307	951.69110	0.95169	1,023.073	14.30	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	0.67310		0.00067	1.09110	0.00109	0.673	14.30	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	973.26250		0.97326	901.98670	0.90199	973.263	14.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	0.86250		0.00086	1.38670	0.00139	0.863	14.02	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	0.56120		0.00056	0.45140	0.00045	0.561	22.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,028.16120		2.02816	2,099.85140	2.09985	2,028.161	22.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,072.92580		1.07293	1,001.45960	1.00146	1,072.926	14.57	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	0.52580		0.00053	0.85960	0.00086	0.526	14.57	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.07960		9.07960	9.00710	9.00710		13.28	22,562,806.00	2,485	71,487.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	457.56810		0.45757	415.17470	0.41517	457.568	12.72	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	137.96810		0.13797	168.07470	0.16807	137.968	12.72	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	322.99530		0.32300	291.68740	0.29169	322.995	13.18	0.00	0	2,500.00

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	9.00	Put	243.39530		0.24340	284.58740	0.28459	243.395	13.18	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	210.23290		0.21023	191.53590	0.19154	210.233	14.19	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	430.63290		0.43063	484.43590	0.48444	430.633	14.19	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	182.78200		0.18278	166.82760	0.16683	182.782	14.56	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	503.18200		0.50318	559.72760	0.55973	503.182	14.56	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	122.61300		0.12261	112.91780	0.11292	122.613	15.72	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	743.01300		0.74301	805.81780	0.80582	743.013	15.72	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	101.69500		0.10169	94.02130	0.09402	101.695	16.32	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	872.09500		0.87210	936.92130	0.93692	872.095	16.32	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	470.35690		0.47036	427.01800	0.42702	470.357	12.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	130.75690		0.13076	159.91800	0.15992	130.757	12.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	463.93220		0.46393	421.06690	0.42107	463.932	12.70	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	134.33220		0.13433	163.96690	0.16397	134.332	12.70	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	85.03030		0.08503	78.92480	0.07892	85.030	16.91	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	1,005.43030		1.00543	1,071.82480	1.07182	1,005.430	16.91	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	646.70410		0.64670	590.38970	0.59039	646.704	12.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	67.10410		0.06710	83.28970	0.08329	67.104	12.55	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.19370		9.19370	9.11980	9.11980		14.20	1,379,055.00	150	26,306.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	264.76800		0.26477	247.72380	0.24772	264.768	15.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	721.06800		0.72107	777.92380	0.77792	721.068	15.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	262.42200		0.26242	245.55800	0.24556	262.422	15.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	728.72200		0.72872	785.75800	0.78576	728.722	15.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	213.16480		0.21316	200.11290	0.20011	213.165	16.41	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	919.46480		0.91946	980.31290	0.98031	919.465	16.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	166.85570		0.16686	157.00790	0.15701	166.856	17.37	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,173.15570		1.17316	1,237.20790	1.23721	1,173.156	17.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	267.16700		0.26717	249.91080	0.24991	267.167	15.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	713.46700		0.71347	770.11080	0.77011	713.467	15.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	626.91450		0.62691	584.75870	0.58476	626.914	13.00	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	183.21450		0.18321	214.95870	0.21496	183.215	13.00	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	349.36210		0.34936	325.85950	0.32586	349.362	14.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	505.66210		0.50566	556.05950	0.55606	505.662	14.67	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	333.30130		0.33330	310.94400	0.31094	333.301	14.83	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	539.60130		0.53960	591.14400	0.59114	539.601	14.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.29950		9.29950	9.22530	9.22530		14.83	0.00	0	11,667.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	647.20930		0.64721	610.92220	0.61092	647.209	13.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	325.60930		0.32561	363.52220	0.36352	325.609	13.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	636.33290		0.63633	600.64910	0.60065	636.333	14.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	336.83290		0.33683	375.34910	0.37535	336.833	14.03	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	546.20230		0.54620	515.66340	0.51566	546.202	14.56	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	446.70230		0.44670	490.36340	0.49036	446.702	14.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	380.45380		0.38045	360.07150	0.36007	380.454	15.88	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	770.95380		0.77095	824.77150	0.82477	770.954	15.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	672.52140		0.67252	634.84220	0.63484	672.521	13.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	300.92140		0.30092	337.44220	0.33744	300.921	13.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	258.54250		0.25854	245.47190	0.24547	258.543	17.49	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,229.04250		1.22904	1,290.17190	1.29017	1,229.043	17.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	169.19130		0.16919	161.70750	0.16171	169.191	19.43	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,869.69130		1.86969	1,936.40750	1.93641	1,869.691	19.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	622.87040		0.62287	587.94090	0.58794	622.870	14.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	351.27040		0.35127	390.54090	0.39054	351.270	14.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,365.37260		1.36537	1,298.72270	1.29872	1,365.373	13.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	65.87260		0.06587	73.42270	0.07342	65.873	13.95	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	776.74750		0.77675	727.90900	0.72791	776.748	13.56	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	227.24750		0.22725	252.60900	0.25261	227.248	13.56	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	687.07690		0.68708	648.60860	0.64861	687.077	13.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	287.57690		0.28758	323.30860	0.32331	287.577	13.76	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.50970		9.50970	9.43520	9.43520		15.50	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,271.33080		1.27133	1,232.12870	1.23213	1,271.331	14.08	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	311.63080		0.31163	346.92870	0.34693	311.631	14.08	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	767.54200		0.76754	744.54120	0.74454	767.542	15.70	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	857.84200		0.85784	909.34120	0.90934	857.842	15.70	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,685.95260		1.68595	1,633.78300	1.63378	1,685.953	14.40	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	176.25260		0.17625	198.58300	0.19858	176.253	14.40	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,342.50590		1.34251	1,298.36900	1.29837	1,342.506	14.14	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	282.80590		0.28281	313.16900	0.31317	282.806	14.14	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,306.66960		1.30667	1,263.47380	1.26347	1,306.670	14.11	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	296.96960		0.29697	328.27380	0.32827	296.970	14.11	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.26030		10.26030	10.19300	10.19300		17.19	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,642.83920		1.64284	1,602.31770	1.60232	1,642.839	15.20	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	532.53920		0.53254	559.31770	0.55932	532.539	15.20	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,614.19360		1.61419	1,573.69330	1.57369	1,614.194	15.24	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	553.89360		0.55389	580.69330	0.58069	553.894	15.24	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,586.03790		1.58604	1,549.61810	1.54962	1,586.038	15.28	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	575.73790		0.57574	606.61810	0.60662	575.738	15.28	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.97240		8.97240	8.90060	8.90060		11.87	89,724.00	10	1,546.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	32,264.96850		0.32265	27,147.89940	0.27148	32,264.969	11.82	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	4,024.96850		0.04025	6,087.89940	0.06088	4,024.968	11.82	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	28,447.20600		0.28447	23,714.17530	0.23714	28,447.206	11.83	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	5,207.20600		0.05207	7,654.17530	0.07654	5,207.206	11.83	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	27,711.56990		0.27712	23,058.04180	0.23058	27,711.570	11.83	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	5,471.56990		0.05472	7,998.04180	0.07998	5,471.570	11.83	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	26,985.51250		0.26986	22,412.50400	0.22413	26,985.513	11.83	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	5,745.51250		0.05746	8,352.50400	0.08353	5,745.513	11.83	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
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	12,287.56820		0.12288	10,096.80320	0.10097	12,287.568	12.24	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	17,047.56820		0.17048	22,036.80320	0.22037	17,047.568	12.24	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.07960		9.07960	9.00710	9.00710		13.28	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	46,393.22230		0.46393	42,106.69380	0.42107	46,393.222	12.70	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	13,433.22230		0.13433	16,396.69380	0.16397	13,433.222	12.70	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	45,756.80660		0.45757	41,517.46550	0.41517	45,756.807	12.72	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	13,796.80660		0.13797	16,807.46550	0.16807	13,796.807	12.72	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	47,035.69050		0.47036	42,701.79540	0.42702	47,035.690	12.68	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	13,075.69050		0.13076	15,991.79540	0.15992	13,075.691	12.68	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.19370		9.19370	9.11980	9.11980		14.20	0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	53,662.96410		0.53663	49,965.38430	0.49965	53,662.964	13.43	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	25,292.96410		0.25293	28,985.38430	0.28985	25,292.964	13.43	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	54,724.40510		0.54724	50,964.31190	0.50964	54,724.405	13.37	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	24,354.40510		0.24354	27,984.31190	0.27984	24,354.405	13.37	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	54,191.32610		0.54191	50,462.57790	0.50463	54,191.326	13.40	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	24,821.32610		0.24821	28,482.57790	0.28483	24,821.326	13.40	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.04070		14.04070	13.97540	13.97540		10.66	82,601,438.10	5,883	9,654.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	714.39320		0.71439	660.11550	0.66012	714.393	10.31	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	13.69320		0.01369	24.71550	0.02472	13.693	10.31	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	704.78430		0.70478	651.26200	0.65126	704.784	10.26	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	14.08430		0.01408	25.86200	0.02586	14.084	10.26	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	695.53420		0.69553	642.45090	0.64245	695.534	10.26	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	14.83420		0.01483	27.05090	0.02705	14.834	10.26	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	273.49500		0.27349	252.37960	0.25238	273.495	10.58	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	132.79500		0.13280	176.97960	0.17698	132.795	10.58	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	85.38730		0.08539	85.62130	0.08562	85.387	11.71	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	444.68730		0.44469	510.22130	0.51022	444.687	11.71	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	544.42810		0.54443	499.96520	0.49997	544.428	10.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	33.72810		0.03373	54.56520	0.05457	33.728	10.36	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	408.22960		0.40823	374.28090	0.37428	408.230	10.46	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	67.52960		0.06753	98.88090	0.09888	67.530	10.46	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.20250	14.20250		14.13660	14.13660		11.93	0.00	0	4,492.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	607.41130		0.60741	586.54980	0.58655	607.411	11.47	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	214.91130		0.21491	259.94980	0.25995	214.911	11.47	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	347.91970		0.34792	343.22840	0.34323	347.920	12.25	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	485.41970		0.48542	546.62840	0.54663	485.420	12.25	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	253.62950		0.25363	252.90450	0.25290	253.630	12.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	701.12950		0.70113	766.30450	0.76630	701.129	12.97	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	218.06650		0.21807	218.48640	0.21849	218.067	13.31	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	815.56650		0.81557	881.88640	0.88189	815.566	13.31	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	613.54730		0.61355	592.33160	0.59233	613.547	11.45	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	211.04730		0.21105	255.73160	0.25573	211.047	11.45	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	619.72640		0.61973	598.15770	0.59816	619.726	11.44	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	207.22640		0.20723	251.55770	0.25156	207.226	11.44	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	131.84410		0.13184	134.38880	0.13439	131.844	14.37	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,229.34410		1.22934	1,297.78880	1.29779	1,229.344	14.37	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	327.20420		0.32720	323.48120	0.32348	327.204	12.39	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	524.70420		0.52470	586.88120	0.58688	524.704	12.39	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,210.83530		2.21084	2,147.09100	2.14709	2,210.835	13.98	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	8.33530		0.00834	10.49100	0.01049	8.335	13.98	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,241.53390		1.24153	1,187.52920	1.18753	1,241.534	11.27	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	39.03390		0.03903	50.92920	0.05093	39.034	11.27	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.37570	14.37570		14.30810	14.30810		12.65	0.00	0	500.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	438.45040		0.43845	424.16380	0.42416	438.450	13.41	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	812.75040		0.81275	866.06380	0.86606	812.750	13.41	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	435.46750		0.43547	421.30020	0.42130	435.468	13.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	819.76750		0.81977	873.20020	0.87320	819.768	13.43	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	441.45160		0.44145	427.04900	0.42705	441.452	13.39	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	805.75160		0.80575	858.94900	0.85895	805.752	13.39	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.53720		14.53720	14.46920	14.46920		13.15	0.00	0	3.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	575.72040		0.57572	559.80870	0.55981	575.720	13.74	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	938.52040		0.93852	990.60870	0.99061	938.520	13.74	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	572.64870		0.57265	556.83860	0.55684	572.649	13.76	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	945.44870		0.94545	997.63860	0.99764	945.449	13.76	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	578.81140		0.57881	562.80250	0.56280	578.811	13.72	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	931.61140		0.93161	983.60250	0.98360	931.611	13.72	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09600		0.09600	0.09540	0.09540		20.32	0.00	0	24,061.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	10.67950		0.00011	7.83480	0.00008	10.680	22.69	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,410.67950		0.01411	1,467.83480	0.01468	1,410.680	22.69	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	653.78850		0.00654	599.57580	0.00600	653.788	20.00	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	53.78850		0.00054	59.57580	0.00060	53.789	20.00	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	109.92910		0.00110	90.61830	0.00091	109.929	20.32	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	509.92910		0.00510	550.61830	0.00551	509.929	20.32	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09720		0.09720	0.09670	0.09670		19.18	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	869.42450		0.00869	824.74920	0.00825	869.424	18.72	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	149.42450		0.00149	154.74920	0.00155	149.425	18.72	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	320.30860		0.00320	294.67080	0.00295	320.309	19.18	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	600.30860		0.00600	624.67080	0.00625	600.309	19.18	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	107.90880		0.00108	96.66540	0.00097	107.909	20.99	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,387.90880		0.01388	1,426.66540	0.01427	1,387.909	20.99	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			12.13720		12.13720	12.04040	12.04040		12.23	12,416,355.60	1,023	33,226.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	1,141.66010		1.14166	1,046.79010	1.04679	1,141.660	14.68	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	4.46010		0.00446	6.39010	0.00639	4.460	14.68	0.00	0	1,250.00

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	11.01	Call	1,131.79060		1.13179	1,036.97120	1.03697	1,131.791	14.63		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	4.59060		0.00459	6.57120	0.00657	4.591	14.63		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	58.51030		0.05851	47.21950	0.04722	58.510	13.84		0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	561.31030		0.56131	646.81950	0.64682	561.310	13.84		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	1,171.29150		1.17129	1,076.27810	1.07628	1,171.291	14.83		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	4.09150		0.00409	5.87810	0.00588	4.091	14.83		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	1,151.53360		1.15153	1,056.61450	1.05661	1,151.534	14.73		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	4.33360		0.00433	6.21450	0.00621	4.334	14.73		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.28850		12.28850	12.19080	12.19080		12.93		6,451,462.50	525	32,787.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	1,093.78710		1.09379	1,009.18440	1.00918	1,093.787	12.27		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	45.28710		0.04529	58.38440	0.05838	45.287	12.27		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	1,084.92130		1.08492	1,000.60940	1.00061	1,084.921	12.27		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	46.42130		0.04642	59.80940	0.05981	46.421	12.27		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	1,076.07980		1.07608	992.06310	0.99206	1,076.080	12.27		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	47.57980		0.04758	61.26310	0.06126	47.580	12.27		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.44840		12.44840	12.34840	12.34840		13.53		0.00	0	14,970.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	566.30740		0.56631	525.16860	0.52517	566.307	13.37		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	467.90740		0.46791	526.76860	0.52677	467.907	13.37		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	749.49660		0.74950	696.13640	0.69614	749.497	12.80		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	291.09660		0.29110	337.73640	0.33774	291.097	12.80		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	743.79900		0.74380	690.79990	0.69080	743.799	12.81		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	295.39900		0.29540	342.39990	0.34240	295.399	12.81		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	383.90030		0.38390	356.39780	0.35640	383.900	14.29		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	785.50030		0.78550	857.99780	0.85800	785.500	14.29		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	738.13710		0.73814	685.49450	0.68549	738.137	12.83		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	299.73710		0.29974	347.09450	0.34709	299.737	12.83		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	612.77380		0.61277	568.40930	0.56841	612.774	13.21		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	414.37380		0.41437	470.00930	0.47001	414.374	13.21		0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future			12.59650		12.59650	12.49560	12.49560		14.04		0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,515.92390		1.51592	1,428.72980	1.42873	1,515.924	12.87		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	119.42390		0.11942	133.12980	0.13313	119.424	12.87		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,317.98550		1.31799	1,241.08910	1.24109	1,317.985	12.76		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	164.48550		0.16449	188.48910	0.18849	164.485	12.76		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,280.33220		1.28033	1,204.85810	1.20486	1,280.332	12.78		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	176.83220		0.17683	202.25810	0.20226	176.832	12.78		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,243.30160		1.24330	1,169.28320	1.16928	1,243.302	12.81		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	189.80160		0.18980	216.68320	0.21668	189.802	12.81		0.00	0	0.00
2025	On 07/02/2013	Bond Future			113.03465		113.03465	113.04022	113.04022				0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	2,044.65000		2.04465	2,050.22000	2.05022	2,044.650			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	2,034.65000		2.03465	2,040.22000	2.04022	2,034.650			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	2,024.65000		2.02465	2,030.22000	2.03022	2,024.650			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			114.40715		114.40715	114.41326	114.41326				0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	993.48000		0.99348	999.59000	0.99959	993.480			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			111.41305		111.41305	111.41197	111.41197				0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	5,423.05000		5.42305	5,421.97000	5.42197	5,423.050			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	5,413.05000		5.41305	5,411.97000	5.41197	5,413.050			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	5,403.05000		5.40305	5,401.97000	5.40197	5,403.050			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			112.76572		112.76572	112.76529	112.76529				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On 02/05/2013	Bond Future	111.60	Call	1,161.24000		1.16124	1,160.81000	1.16081	1,161.240		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			118.22603		118.22603	118.22393	118.22393			0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Call	5,236.03000		5.23603	5,233.93000	5.23393	5,236.030		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	5,226.03000		5.22603	5,223.93000	5.22393	5,226.030		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	5,216.03000		5.21603	5,213.93000	5.21393	5,216.030		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			119.66172		119.66172	119.65992	119.65992			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	2,063.90000		2.06390	2,062.10000	2.06210	2,063.900		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			489.15400		489.15400	488.24700	488.24700			0.00	0	0.00
AL7T	On 02/05/2013	Index Future			495.03700		495.03700	494.12000	494.12000			0.00	0	12.00
AL7T	On 01/08/2013	Index Future			501.52600		501.52600	500.59700	500.59700			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			508.63700		508.63700	507.69400	507.69400			0.00	0	0.00
ALBI	On 07/02/2013	Index Future			435.56300		435.56300	434.97300	434.97300			1,742,252,000.00	400	99.00
ALBI	On 02/05/2013	Index Future			440.80100		440.80100	440.20400	440.20400			440,801,000.00	100	875.00
ALBI	On 01/08/2013	Index Future			446.57900		446.57900	445.97500	445.97500			0.00	0	79.00
ALBI	On 07/11/2013	Index Future			452.91100		452.91100	452.29700	452.29700			0.00	0	80.00
ANY DAY EXPIRY DAAD	On 12/02/2013	Any day expiry			9.20570		9.20570	8.86000	8.86000		8.38	0.00	0	0.00
ANY DAY EXPIRY DAAD	On 12/02/2013	Any day expiry	8.84	Call	366.23090		0.36623	0.00000	0.00000	366.231	13.59	0.00	0	0.00
ANY DAY EXPIRY DAAD	On 12/02/2013	Any day expiry	8.84	Put	0.53090		0.00053	0.00000	0.00000	0.531	13.59	0.00	0	0.00
ANY DAY EXPIRY DAAD	On 12/02/2013	Any day expiry	8.85	Call	356.29200		0.35629	0.00000	0.00000	356.292	13.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ANY DAY EXPIRY DAAD	On 12/02/2013	Any day expiry	8.85	Put	0.59200		0.00059	0.00000	0.00000	0.592	13.44		0.00	0	0.00
ANY DAY EXPIRY DAAD	On 12/02/2013	Any day expiry	8.86	Call	346.36070		0.34636	0.00000	0.00000	346.361	13.30		0.00	0	0.00
ANY DAY EXPIRY DAAD	On 12/02/2013	Any day expiry	8.86	Put	0.66070		0.00066	0.00000	0.00000	0.661	13.30		0.00	0	0.00
ANY DAY EXPIRY DAAD	On 12/02/2013	Any day expiry	9.19	Call	48.42520		0.04843	0.00000	0.00000	48.425	8.52		0.00	4,000	4,000.00
ANY DAY EXPIRY DAAD	On 12/02/2013	Any day expiry	9.19	Put	32.72520		0.03273	0.00000	0.00000	32.725	8.52		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.22360		9.22360	9.21750	9.21750		8.68		12,175,152.00	1,320	13,310.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	715.73480		0.71573	709.90920	0.70991	715.735	11.53		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	2.13480		0.00213	2.40920	0.00241	2.135	11.53		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	906.01500		0.90602	900.06480	0.90006	906.015	12.98		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	1.01500		0.00102	1.16480	0.00116	1.015	12.98		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	856.22360		0.85622	850.29820	0.85030	856.224	12.60		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	1.22360		0.00122	1.39820	0.00140	1.224	12.60		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	806.48240		0.80648	800.58670	0.80059	806.482	12.23		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	1.48240		0.00148	1.68670	0.00169	1.482	12.23		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.27380		9.27380	9.26790	9.26790				4,868,745.00	525	10,430.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	533.80000		0.53380	527.90000	0.52790	533.800			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	523.80000		0.52380	517.90000	0.51790	523.800			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	513.80000		0.51380	507.90000	0.50790	513.800			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 16/09/2013	Foreign Exchange Future			9.32990		9.32990	9.32060	9.32060		10.43		0.00	0	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	554.05650		0.55406	548.55860	0.54856	554.057	10.22		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	124.15650		0.12416	127.95860	0.12796	124.156	10.22		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	547.11080		0.54711	541.68110	0.54168	547.111	10.23		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	127.21080		0.12721	131.08110	0.13108	127.211	10.23		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	317.41700		0.31742	0.00000	0.00000	317.417	10.43		63,800.82	201	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	287.51700		0.28752	0.00000	0.00000	287.517	10.43		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	627.88550		0.62789	0.00000	0.00000	627.886	10.25	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	97.98550		0.09799	0.00000	0.00000	97.985	10.25	19,695.09	201	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	561.05260		0.56105	555.48470	0.55548	561.053	10.22	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	121.15260		0.12115	124.88470	0.12488	121.153	10.22	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.38030		9.38030	9.37020	9.37020		10.93	562,818.00	60	610.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	348.26530		0.34827	346.55860	0.34656	348.265	11.17	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	427.96530		0.42797	436.35860	0.43636	427.965	11.17	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	344.59240		0.34459	342.92560	0.34293	344.592	11.20	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	434.29240		0.43429	442.72560	0.44273	434.292	11.20	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	340.95580		0.34096	339.32840	0.33933	340.956	11.22	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	440.65580		0.44066	449.12840	0.44913	440.656	11.22	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.78360		9.78360	9.78640	9.78640		12.85	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,603.45610		2.60346	2,603.56930	2.60357	2,603.456	12.86	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	69.85610		0.06986	67.16930	0.06717	69.856	12.86	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,557.92900		2.55793	2,557.87890	2.55788	2,557.929	12.83	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	74.32900		0.07433	71.47890	0.07148	74.329	12.83	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,512.62640		2.51263	2,512.40900	2.51241	2,512.626	12.80	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	79.02640		0.07903	76.00900	0.07601	79.026	12.80	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.98440		8.98440	8.90610	8.90610		10.73	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	350.47330		0.35047	289.95370	0.28995	350.473	10.97	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	26.07330		0.02607	43.85370	0.04385	26.073	10.97	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	367.51620		0.36752	305.61500	0.30561	367.516	10.99	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	23.11620		0.02312	39.51500	0.03951	23.116	10.99	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	358.95890		0.35896	297.74080	0.29774	358.959	10.98	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	24.55890		0.02456	41.64080	0.04164	24.559	10.98	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.07470		9.07470	8.99520	8.99520		12.43	0.00	0	50.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	325.46300		0.32546	287.31370	0.28731	325.463	12.40	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	210.76300		0.21076	252.11370	0.25211	210.763	12.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	336.52690		0.33653	297.35460	0.29735	336.527	12.40	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	201.82690		0.20183	242.15460	0.24215	201.827	12.40	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	330.96470		0.33096	292.30540	0.29231	330.965	12.40	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	206.26470		0.20626	247.10540	0.24711	206.265	12.40	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.11760		0.11760	0.09600	0.09600			0.00	0	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.05770		0.05770	0.04720	0.04720			0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.01750		0.01750	0.00770	0.00770			0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.33340		0.33340	0.25090	0.25090			0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.06920		0.06920	0.05410	0.05410			0.00	0	67,300.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.04980		0.04980	0.03990	0.03990			0.00	0	70,400.00
CF CANDO CACS	On 26/02/2013	Can-Do Future			3,130.89110	3,130.89110	5,091.67290	5,091.67290				0.00	0	40.00
CF CANDO CACT	On 26/02/2013	Can-Do Future			4,291.57360	4,291.57360	7,221.84730	7,221.84730				0.00	0	40.00
CF CANDO CACU	On 26/02/2013	Can-Do Future			0.01980		0.01980	0.01630	0.01630			0.00	0	88,000.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.09050		0.09050	0.08030	0.08030			0.00	0	5,000.00
CF CANDO CACW	On 26/02/2013	Can-Do Future			0.03790		0.03790	0.03530	0.03530			0.00	0	34,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.84920		9.84920	9.78610	9.78610		12.26	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	716.96550		0.71697	659.18100	0.65918	716.966	13.33	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	7.76550		0.00777	13.08100	0.01308	7.765	13.33	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	707.23150		0.70723	649.63130	0.64963	707.231	13.25	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	8.03150		0.00803	13.53130	0.01353	8.031	13.25	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	697.50760		0.69751	640.09800	0.64010	697.508	13.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	8.30760		0.00831	13.99800	0.01400	8.308	13.18	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.97750		9.97750	9.91410	9.91410		12.95	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	554.73470		0.55473	528.50980	0.52851	554.735	12.32	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	117.23470		0.11723	154.40980	0.15441	117.235	12.32	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	547.87000		0.54787	522.11970	0.52212	547.870	12.34	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	120.37000		0.12037	158.01970	0.15802	120.370	12.34	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	541.05950		0.54106	515.78220	0.51578	541.059	12.35	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	123.55950		0.12356	161.68220	0.16168	123.560	12.35	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry			12.07250		12.07250	11.97470	11.97470		13.26	0.00	0	30,000.00
DAEU	On 07/02/2013	Any day expiry	12.05	Call	45.84200		0.04584	23.06490	0.02306	45.842	13.26	0.00	0	15,000.00
DAEU	On 07/02/2013	Any day expiry	12.05	Put	23.34200		0.02334	98.36490	0.09836	23.342	13.26	0.00	0	10,000.00
DAEU	On 07/02/2013	Any day expiry	12.06	Call	40.57240		0.04057	20.81380	0.02081	40.572	13.48	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.06	Put	28.07240		0.02807	106.11380	0.10611	28.072	13.48	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.10	Call	24.11670		0.02412	13.69170	0.01369	24.117	14.35	0.00	0	15,000.00
DAEU	On 07/02/2013	Any day expiry	12.10	Put	51.61670		0.05162	138.99170	0.13899	51.617	14.35	0.00	0	10,000.00
DAEU	On 07/02/2013	Any day expiry	12.04	Call	52.72450		0.05272	25.53470	0.02553	52.724	13.52	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.04	Put	20.22450		0.02022	90.83470	0.09083	20.225	13.52	0.00	0	10,000.00
DAEU	On 21/11/2013	Any day expiry			12.55950		12.55950	12.45870	12.45870		13.91	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	943.12170		0.94312	882.82310	0.88282	943.122	12.91	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	293.62170		0.29362	334.12310	0.33412	293.622	12.91	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	955.56520		0.95557	894.16860	0.89417	955.565	12.89	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	286.06520		0.28607	325.46860	0.32547	286.065	12.89	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	949.10590		0.94911	888.47810	0.88848	949.106	12.90	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	289.60590		0.28961	329.77810	0.32978	289.606	12.90	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry			9.80110		9.80110	9.73830	9.73830		11.77	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.81	Call	59.96610		0.05997	47.60850	0.04761	59.966	11.87	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.81	Put	68.86610		0.06887	119.30850	0.11931	68.866	11.87	0.00	0	5,000.00

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	9.89	Call	33.59370		0.03359	28.06460	0.02806	33.594	12.71	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.89	Put	122.49370		0.12249	179.76460	0.17976	122.494	12.71	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.90	Call	31.16870		0.03117	26.22550	0.02623	31.169	12.82	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.90	Put	130.06870		0.13007	187.92550	0.18793	130.069	12.82	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.91	Call	28.90710		0.02891	24.49990	0.02450	28.907	12.92	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.91	Put	137.80710		0.13781	196.19990	0.19620	137.807	12.92	0.00	0	5,000.00
DAUS	On 07/02/2013	Any day expiry			8.92680		8.92680	8.85420	8.85420		12.44	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.61	Call	316.83290		0.31683	244.69310	0.24469	316.833	22.62	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.61	Put	0.03290		0.00003	0.49310	0.00049	0.033	22.62	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	9.05	Call	1.84580		0.00185	2.13390	0.00213	1.846	16.47	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	9.05	Put	125.04580		0.12505	197.93390	0.19793	125.046	16.47	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.59	Call	336.82370		0.33682	264.53530	0.26454	336.824	23.32	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.59	Put	0.02370		0.00002	0.33530	0.00034	0.024	23.32	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.60	Call	326.82790		0.32683	254.60670	0.25461	326.828	22.97	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.60	Put	0.02790		0.00003	0.40670	0.00041	0.028	22.97	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry			8.93300		8.93300	8.86160	8.86160		11.92	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.09	Call	18.31610		0.01832	12.99370	0.01299	18.316	13.30	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.09	Put	175.31610		0.17532	241.39370	0.24139	175.316	13.30	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.10	Call	16.87330		0.01687	12.03440	0.01203	16.873	13.40	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.10	Put	183.87330		0.18387	250.43440	0.25043	183.873	13.40	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.11	Call	15.53950		0.01554	11.14420	0.01114	15.540	13.50	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.11	Put	192.53950		0.19254	259.54420	0.25954	192.540	13.50	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	8.95	Call	54.80610		0.05481	36.95850	0.03696	54.806	11.92	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	8.95	Put	71.80610		0.07181	125.35850	0.12536	71.806	11.92	0.00	0	15,000.00
DAUS	On 15/02/2013	Any day expiry			8.93420		8.93420	8.86280	8.86280		12.04	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	9.00	Call	42.23230		0.04223	29.21260	0.02921	42.232	12.51	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	9.00	Put	108.03230		0.10803	166.41260	0.16641	108.032	12.51	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Call	149.48700		0.14949	102.02290	0.10202	149.487	12.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 15/02/2013	Any day expiry	8.81	Put	25.28700		0.02529	49.22290	0.04922	25.287	12.72	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.85	Call	119.80490		0.11980	78.08670	0.07809	119.805	12.53	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	8.85	Put	35.60490		0.03560	65.28670	0.06529	35.605	12.53	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Call	99.52700		0.09953	64.86080	0.06486	99.527	12.38	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Put	45.32700		0.04533	82.06080	0.08206	45.327	12.38	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Call	165.32890		0.16533	115.21960	0.11522	165.329	12.82	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Put	21.12890		0.02113	42.41960	0.04242	21.129	12.82	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Call	157.33110		0.15733	108.52320	0.10852	157.331	12.77	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Put	23.13110		0.02313	45.72320	0.04572	23.131	12.77	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.94780		8.94780	8.87630	8.87630		11.73	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,097.87980		1.09788	1,026.44130	1.02644	1,097.880	17.79	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	0.07980		0.00008	0.14130	0.00014	0.080	17.79	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	947.98100		0.94798	876.62510	0.87663	947.981	16.53	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	0.18100		0.00018	0.32510	0.00033	0.181	16.53	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Call	848.11370		0.84811	776.86020	0.77686	848.114	15.66	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Put	0.31370		0.00031	0.56020	0.00056	0.314	15.66	0.00	0	5,000.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	356.56090		0.35656	294.46080	0.29446	356.561	11.98	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	8.76090		0.00876	18.16080	0.01816	8.761	11.98	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	347.37750		0.34738	285.87200	0.28587	347.378	11.98	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	9.57750		0.00958	19.57200	0.01957	9.578	11.98	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	338.25710		0.33826	277.37090	0.27737	338.257	11.97	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	10.45710		0.01046	21.07090	0.02107	10.457	11.97	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	251.33650		0.25134	198.02730	0.19803	251.337	11.89	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	23.53650		0.02354	41.72730	0.04173	23.537	11.89	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	70.62120		0.07062	54.47360	0.05447	70.621	12.24	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	142.82120		0.14282	198.17360	0.19817	142.821	12.24	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.35	Call	14.95710		0.01496	12.26700	0.01227	14.957	14.68	0.00	0	5,000.00
DAUS	On 26/02/2013	Any day expiry	9.35	Put	417.15710		0.41716	485.96700	0.48597	417.157	14.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/03/2013	Any day expiry			8.98220		8.98220	8.91020	8.91020		11.91	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	126.65750		0.12666	106.06300	0.10606	126.658	12.46	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	204.45750		0.20446	255.86300	0.25586	204.458	12.46	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	55.92740		0.05593	47.33340	0.04733	55.927	13.90	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	423.72740		0.42373	487.13340	0.48713	423.727	13.90	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	133.87470		0.13387	112.09070	0.11209	133.875	12.36	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	191.67470		0.19167	241.89070	0.24189	191.675	12.36	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	130.22090		0.13022	109.03740	0.10904	130.221	12.41	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	198.02090		0.19802	248.83740	0.24884	198.021	12.41	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	983.68540		0.98369	912.39330	0.91239	983.685	13.79	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	1.48540		0.00149	2.19330	0.00219	1.485	13.79	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	884.57100		0.88457	813.91010	0.81391	884.571	13.31	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	2.37100		0.00237	3.71010	0.00371	2.371	13.31	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	141.46550		0.14147	118.44070	0.11844	141.465	12.26	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	179.26550		0.17927	228.24070	0.22824	179.265	12.26	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			9.01990		9.01990	8.94800	8.94800		12.47	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	197.99750		0.19800	173.33030	0.17333	197.998	12.69	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	228.09750		0.22810	275.33030	0.27533	228.098	12.69	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	194.09940		0.19410	169.93690	0.16994	194.099	12.73	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	234.19940		0.23420	281.93690	0.28194	234.199	12.73	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	210.13610		0.21014	183.91350	0.18391	210.136	12.56	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	210.23610		0.21024	255.91350	0.25591	210.236	12.56	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	108.74730		0.10875	95.98440	0.09598	108.747	13.98	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	438.84730		0.43885	497.98440	0.49798	438.847	13.98	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	201.96930		0.20197	176.79000	0.17679	201.969	12.64	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	222.06930		0.22207	268.79000	0.26879	222.069	12.64	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,025.45200		1.02545	955.52720	0.95553	1,025.452	13.43	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	5.55200		0.00555	7.52720	0.00753	5.552	13.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	8.10	Call	927.72190		0.92772	858.94830	0.85895	927.722	13.01	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	7.82190		0.00782	10.94830	0.01095	7.822	13.01	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			9.05890		9.05890	8.98660	8.98660			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	291.10000		0.29110	363.40000	0.36340	291.100		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	18.90000		0.01890	0.00000	0.00000	18.900		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	0.00000		0.00000	53.40000	0.05340	0.000		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	8.90000		0.00890	0.00000	0.00000	8.900		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	0.00000		0.00000	63.40000	0.06340	0.000		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	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	Put	1.10000		0.00110	73.40000	0.07340	1.100		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	958.90000		0.95890	886.60000	0.88660	958.900		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			9.09430		9.09430	9.02150	9.02150		13.51	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	322.89460		0.32289	293.99270	0.29399	322.895	13.40	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	278.59460		0.27859	322.49270	0.32249	278.595	13.40	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	318.36480		0.31836	290.12950	0.29013	318.365	13.42	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	284.06480		0.28406	328.62950	0.32863	284.065	13.42	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	216.29660		0.21630	198.21280	0.19821	216.297	14.42	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	471.99660		0.47200	526.71280	0.52671	471.997	14.42	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,019.32860		1.01933	952.18450	0.95218	1,019.329	13.23	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	25.02860		0.02503	30.68450	0.03068	25.029	13.23	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	327.48120		0.32748	297.90950	0.29791	327.481	13.38	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	273.18120		0.27318	316.40950	0.31641	273.181	13.38	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.12610		9.12610	9.05270	9.05270		13.64	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	312.58420		0.31258	288.30210	0.28830	312.584	13.95	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	376.48420		0.37648	425.60210	0.42560	376.484	13.95	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	308.93570		0.30894	284.96090	0.28496	308.936	13.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	9.20	Put	382.83570		0.38284	432.26090	0.43226	382.836	13.98	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	305.32960		0.30533	281.66350	0.28166	305.330	14.02	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	389.22960		0.38923	438.96350	0.43896	389.230	14.02	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	157.72930		0.15773	146.84500	0.14684	157.729	16.10	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	831.62930		0.83163	894.14500	0.89415	831.629	16.10	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.13090		9.13090	9.05750	9.05750		13.34	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	371.79490		0.37179	343.26670	0.34327	371.795	13.54	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	300.89490		0.30089	345.76670	0.34577	300.895	13.54	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	266.05260		0.26605	246.43810	0.24644	266.053	14.52	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	485.15260		0.48515	538.93810	0.53894	485.153	14.52	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,064.32610		1.06433	998.89990	0.99890	1,064.326	13.24	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	33.42610		0.03343	41.39990	0.04140	33.426	13.24	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	380.52640		0.38053	351.52680	0.35153	380.526	13.47	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	289.62640		0.28963	334.02680	0.33403	289.626	13.47	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	376.13660		0.37614	347.25100	0.34725	376.137	13.51	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	295.23660		0.29524	339.75100	0.33975	295.237	13.51	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.16850		9.16850	9.09470	9.09470		13.96	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	329.15890		0.32916	305.98400	0.30598	329.159	14.48	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	470.65890		0.47066	521.28400	0.52128	470.659	14.48	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	196.88040		0.19688	184.22760	0.18423	196.880	16.23	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	868.38040		0.86838	929.52760	0.92953	868.380	16.23	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	353.52400		0.35352	328.46800	0.32847	353.524	14.25	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	425.02400		0.42502	473.76800	0.47377	425.024	14.25	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	335.92680		0.33593	312.22950	0.31223	335.927	14.42	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	457.42680		0.45743	507.52950	0.50753	457.427	14.42	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	332.52390		0.33252	309.08910	0.30909	332.524	14.45	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	464.02390		0.46402	514.38910	0.51439	464.024	14.45	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.20210		9.20210	9.12820	9.12820		14.22	0.00	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 23/09/2013	Any day expiry	9.88	Call	225.71180		0.22571	211.89830	0.21190	225.712	16.34	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	903.61180		0.90361	963.69830	0.96370	903.612	16.34	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	380.94850		0.38095	355.37460	0.35537	380.948	14.50	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	468.84850		0.46885	517.17460	0.51717	468.848	14.50	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	377.41940		0.37742	352.10620	0.35211	377.419	14.53	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	475.31940		0.47532	523.90620	0.52391	475.319	14.53	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	373.92660		0.37393	348.86890	0.34887	373.927	14.56	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	481.82660		0.48183	530.66890	0.53067	481.827	14.56	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	384.51430		0.38451	358.68020	0.35868	384.514	14.47	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	462.41430		0.46241	510.48020	0.51048	462.414	14.47	0.00	0	1,200.00
DAUS	On 28/02/2014	Any day expiry			9.37850		9.37850	9.30240	9.30240		15.23	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	698.57780		0.69858	664.47600	0.66448	698.578	14.60	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	430.07780		0.43008	472.07600	0.47208	430.078	14.60	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	707.63920		0.70764	673.04580	0.67305	707.639	14.55	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	419.13920		0.41914	460.64580	0.46065	419.139	14.55	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	703.09390		0.70309	668.74500	0.66874	703.094	14.58	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	424.59390		0.42459	466.34500	0.46635	424.594	14.58	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.38710		9.38710	9.31120	9.31120		15.39	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	717.94980		0.71795	685.03660	0.68504	717.950	14.63	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	440.84980		0.44085	483.83660	0.48384	440.850	14.63	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	726.96260		0.72696	693.60100	0.69360	726.963	14.58	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	429.86260		0.42986	472.40100	0.47240	429.863	14.58	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	722.44200		0.72244	689.30530	0.68931	722.442	14.60	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	435.34200		0.43534	478.10530	0.47811	435.342	14.60	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			113.63216		113.63216	113.63001	113.63001			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	622.16000		0.62216	620.01000	0.62001	622.160		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	642.16000		0.64216	640.01000	0.64001	642.160		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	632.16000	0.63216	630.01000	0.63001	632.160		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			113.66227	113.66227	113.66071	113.66071			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	346.09000	0.34609	344.53000	0.34453	346.090		0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future			8.78104	90.99478	8.79917	90.83979			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	2,101.15000	2.10115	2,256.14000	2.25614	2,101.150		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	2,012.46000	2.01246	2,167.45000	2.16745	2,012.460		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	1,923.90000	1.92390	2,078.89000	2.07889	1,923.900		0.00	0	0.00
ES33	On 02/05/2013	Bond Future			8.86372	88.31070	8.88231	88.15424			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	79,130.44000	79.13044	78,973.98000	78.97398	79,130.440		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			8.95446	89.46826	8.97364	89.30957			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	376.06000	0.37606	217.37000	0.21737	376.060		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	78,416.93000	78.41693	78,258.24000	78.25824	78,416.930		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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 07/02/2013	GOVI			435.53100	435.53100	434.96400	434.96400			0.00	0	220.00
GOVI	On 07/02/2013	GOVI	432.99	Call	25,410.00000	2.54100	19,740.00000	1.97400	25,410.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	432.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Call	25,310.00000	2.53100	19,640.00000	1.96400	25,310.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Call	25,210.00000	2.52100	19,540.00000	1.95400	25,210.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			440.76900	440.76900	440.19500	440.19500			0.00	0	91.00
GOVI	On 02/05/2013	GOVI	432.99	Call	77,790.00000	7.77900	72,050.00000	7.20500	77,790.000		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	77,690.00000	7.76900	71,950.00000	7.19500	77,690.000		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	77,590.00000	7.75900	71,850.00000	7.18500	77,590.000		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			446.54600	446.54600	445.96500	445.96500			0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	5,560.00000	0.55600	0.00000	0.00000	5,560.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	0.00000	0.00000	250.00000	0.02500	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	5,460.00000	0.54600	0.00000	0.00000	5,460.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	0.00000	0.00000	350.00000	0.03500	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	5,360.00000	0.53600	0.00000	0.00000	5,360.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000	0.00000	450.00000	0.04500	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			452.87700	452.87700	452.28800	452.28800			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	68,870.00000	6.88700	62,980.00000	6.29800	68,870.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	68,770.00000	6.87700	62,880.00000	6.28800	68,770.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	68,670.00000	6.86700	62,780.00000	6.27800	68,670.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GVIX	On 01/01/2029	LIVE INDEX	110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 07/02/2013	Index Future	198.39800		198.39800	198.50400	198.50400			0.00	0	14.00
IGOV	On 02/05/2013	Index Future	200.80700		200.80700	200.91500	200.91500			0.00	0	459.00
IGOV	On 01/08/2013	Index Future	203.46400		203.46400	203.57300	203.57300			0.00	0	147.00
IGOV	On 07/11/2013	Index Future	206.37400		206.37400	206.48500	206.48500			0.00	0	7.00
ILBI	On 07/02/2013	Index Future	537.28700		537.28700	537.25000	537.25000			0.00	0	183.00
ILBI	On 02/05/2013	Index Future	543.84000		543.84000	543.79900	543.79900			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	5.07000	94.93000	5.07000	5.07000	94.93000			0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future	5.05000	94.95000	5.06000	5.06000	94.94000			0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future	5.04000	94.96000	5.05000	5.05000	94.95000			0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future	5.04000	94.96000	5.04000	5.04000	94.96000			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
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.03000	94.97000	5.02000	94.98000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.03000	94.97000	5.03000	94.97000			0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.08000	94.92000	5.08000	94.92000			0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.19000	94.81000	5.18000	94.82000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.31000	94.69000	5.30000	94.70000			0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.45000	94.55000	5.44000	94.56000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.60000	94.40000	5.59000	94.41000			0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.53840	7.53840	7.48610	7.48610		8.29	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	649.23630	0.64924	597.31930	0.59732	649.236	11.50	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	0.83630	0.00084	1.21930	0.00122	0.836	11.50	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	639.28170	0.63928	587.39440	0.58739	639.282	11.41	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	0.88170	0.00088	1.29440	0.00129	0.882	11.41	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	629.32980	0.62933	577.47470	0.57747	629.330	11.33	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	0.92980	0.00093	1.37470	0.00137	0.930	11.33	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.59270	7.59270	7.54020	7.54020		9.93	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	333.66070	0.33366	297.91320	0.29791	333.661	10.19	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	80.96070	0.08096	97.71320	0.09771	80.961	10.19	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	326.52450	0.32652	291.23570	0.29124	326.525	10.18	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	83.82450	0.08382	101.03570	0.10104	83.825	10.18	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	319.46500	0.31947	284.63860	0.28464	319.465	10.17	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	86.76500	0.08677	104.43860	0.10444	86.765	10.17	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			6.76065	110.65659	6.79263	110.41606			0.00	0	784.00
R023	On 07/02/2013	Bond Future	7.04	Call	2,077.86000	2.07786	1,837.33000	1.83733	2,077.860		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.04	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Call	2,151.28000	2.15128	1,910.75000	1.91075	2,151.280		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 07/02/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Call	2,224.63000		2.22463	1,984.10000	1.98410	2,224.630		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			6.80890		108.07473	6.84189	107.83180			0.00	0	3,490.00
R023	On 02/05/2013	Bond Future	7.05	Call	1,759.15000		1.75915	1,516.22000	1.51622	1,759.150		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	1,831.31000		1.83131	1,588.38000	1.58838	1,831.310		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,686.93000		1.68693	1,444.00000	1.44400	1,686.930		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			6.86261		109.49134	6.89686	109.24506			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	3,021.52000		3.02152	2,775.24000	2.77524	3,021.520		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	3,090.89000		3.09089	2,844.61000	2.84461	3,090.890		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	3,160.20000		3.16020	2,913.92000	2.91392	3,160.200		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			5.30523		125.14003	5.32100	125.09781		1.82	0.00	0	5,367.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,573.90000		2.57390	2,531.68000	2.53168	2,573.900	1.97	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.97	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	3,144.92000		3.14492	3,102.70000	3.10270	3,144.920	1.97	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.97	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,660.93000		3.66093	3,618.71000	3.61871	3,660.930	1.97	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.97	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,789.47000		3.78947	3,747.25000	3.74725	3,789.470	1.97	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.97	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,917.83000		3.91783	3,875.61000	3.87561	3,917.830	1.97	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.97	0.00	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			5.30894		119.84379	5.32621	119.80173		1.73	116,608,007.67	973	19,451.00
R157	On 02/05/2013	Bond Future	5.35	Call	453.71000		0.45371	432.72000	0.43272	453.710	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	353.74000		0.35374	374.81000	0.37481	353.740	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	467.14000		0.46714	445.75000	0.44575	467.140	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	342.84000		0.34284	363.51000	0.36351	342.840	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	440.51000		0.44051	419.92000	0.41992	440.510	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	364.88000		0.36488	386.35000	0.38635	364.880	1.74	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.30529		121.41464	5.32497	121.37183		1.60	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,959.01000		91.95901	91,916.20000	91.91620	91,959.010	1.72	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	1.72	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.30567		116.32877	5.32873	116.28510		1.48	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	940.68000		0.94068	913.63000	0.91363	940.680	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	366.09000		0.36609	382.71000	0.38271	366.090	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	915.86000		0.91586	889.22000	0.88922	915.860	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	378.91000		0.37891	395.94000	0.39594	378.910	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	928.23000		0.92823	901.38000	0.90138	928.230	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	372.46000		0.37246	389.28000	0.38928	372.460	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			7.31573		128.95036	7.34295	128.67256		11.07	77,370,216.00	600	24,241.00
R186	On 07/02/2013	Bond Future	7.00	Call	0.00000		0.00000	0.07000	0.00007	0.000	10.97	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	3,285.05000		3.28505	3,562.92000	3.56292	3,285.050	10.97	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	75.22000		0.07522	97.31000	0.09731	75.220	11.07	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	749.54000		0.74954	1,049.43000	1.04943	749.540	11.07	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Call	185.57000		0.18557	193.61000	0.19361	185.570	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	7.29	Put	448.94000		0.44894	734.78000	0.73478	448.940	11.09	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	4,332.75000		4.33275	4,054.96000	4.05496	4,332.750	11.36	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	0.00000		0.00000	0.01000	0.00001	0.000	11.36	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	6,733.58000		6.73358	6,455.78000	6.45578	6,733.580	11.51	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.51	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.45	Call	10,891.08000		10.89108	10,613.28000	10.61328	10,891.080	11.66	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	11.66	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	11,071.11000		11.07111	10,793.31000	10.79331	11,071.110	11.66	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	11.66	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	1,865.77000		1.86577	1,613.09000	1.61309	1,865.770	11.21	0.00	0	540.00
R186	On 07/02/2013	Bond Future	7.50	Put	1.59000		0.00159	26.71000	0.02671	1.590	11.21	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Call	11,340.42000		11.34042	11,062.62000	11.06262	11,340.420	11.66	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	11.66	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Call	11,787.29000		11.78729	11,509.49000	11.50949	11,787.290	11.66	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	11.66	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	9,711.16000		9.71116	9,433.36000	9.43336	9,711.160	11.66	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.66	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future			7.37584		130.50120	7.40384	130.22069		11.53	16,704,153.60	128	67,026.00
R186	On 02/05/2013	Bond Future	7.75	Call	5,091.35000		5.09135	4,915.33000	4.91533	5,091.350	11.66	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	1,413.69000		1.41369	1,518.18000	1.51818	1,413.690	11.66	0.00	0	100.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,957.61000		2.95761	2,837.18000	2.83718	2,957.610	11.50	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,815.64000		2.81564	2,975.72000	2.97572	2,815.640	11.50	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,008.37000		3.00837	2,886.39000	2.88639	3,008.370	11.50	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,766.28000		2.76628	2,924.81000	2.92481	2,766.280	11.50	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,059.63000		3.05963	2,936.10000	2.93610	3,059.630	11.50	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	2,717.53000		2.71753	2,874.51000	2.87451	2,717.530	11.50	0.00	0	0.00
R186	On 02/05/2013	Bond Future	6.75	Call	743.34000		0.74334	704.95000	0.70495	743.340	11.30	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	7,245.71000		7.24571	7,487.83000	7.48783	7,245.710	11.30	0.00	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 01/08/2013	Bond Future			7.44214		126.92693	7.47110	126.64265		11.97	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	117,654.52000		117.65452	117,370.24000	117.37024	117,654.520	12.47	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	12.47	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	3,328.58000		3.32858	3,225.81000	3.22581	3,328.580	11.90	13,314,320.00	4,000	4,000.00
R186	On 01/08/2013	Bond Future	7.25	Put	5,237.59000		5.23759	5,419.10000	5.41910	5,237.590	11.90	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.51555		128.72604	7.54562	128.43736		12.10	0.00	0	480.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,817.69000		8.81769	8,533.89000	8.53389	8,817.690	12.48	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,008.82000		3.00882	3,013.70000	3.01370	3,008.820	12.48	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,878.20000		8.87820	8,593.60000	8.59360	8,878.200	12.49	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,979.41000		2.97941	2,983.49000	2.98349	2,979.410	12.49	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,938.86000		8.93886	8,653.47000	8.65347	8,938.860	12.50	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,950.25000		2.95025	2,953.54000	2.95354	2,950.250	12.50	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	12,689.20000		12.68920	12,423.43000	12.42343	12,689.200	12.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,565.73000		1.56573	1,588.64000	1.58864	1,565.730	12.70	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			217.04311		217.04311	217.03387	217.03387			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,053.11000		4.05311	4,043.87000	4.04387	4,053.110		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	4,043.11000		4.04311	4,033.87000	4.03387	4,043.110		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	4,033.11000		4.03311	4,023.87000	4.02387	4,033.110		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

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			285.69692	285.69692	285.71430	285.71430			0.00	0	635.00
R197	On 07/02/2013	Bond Future	278.99	Call	6,706.92000	6.70692	6,724.30000	6.72430	6,706.920		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	6,696.92000	6.69692	6,714.30000	6.71430	6,696.920		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Call	6,686.92000	6.68692	6,704.30000	6.70430	6,686.920		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			289.16590	289.16590	289.18473	289.18473			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	6,775.90000	6.77590	6,794.73000	6.79473	6,775.900		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	6,765.90000	6.76590	6,784.73000	6.78473	6,765.900		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	6,755.90000	6.75590	6,774.73000	6.77473	6,755.900		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			5.11994	107.60744	5.12987	107.58935		1.22	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Call	0.00000	0.00000	0.06000	0.00006	0.000	1.20	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	255.38000	0.25538	273.53000	0.27353	255.380	1.20	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	869.98000	0.86998	851.89000	0.85189	869.980	1.26	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	0.00000	0.00000	0.00000	0.00000	0.000	1.26	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	1,944.23000	1.94423	1,926.14000	1.92614	1,944.230	1.33	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	0.00000	0.00000	0.00000	0.00000	0.000	1.33	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,033.10000	2.03310	2,015.01000	2.01501	2,033.100	1.34	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	1.34	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,121.87000	2.12187	2,103.78000	2.10378	2,121.870	1.34	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	1.34	0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.10032	108.90157	5.11142	108.88382		1.04	0.00	0	4.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 02/05/2013	Bond Future	4.05	Call	0.07000	0.00007	0.06000	0.00006	0.070	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,697.75000	1.69775	1,715.49000	1.71549	1,697.750	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.08000	0.00008	0.07000	0.00007	0.080	0.98	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,681.42000	1.68142	1,699.16000	1.69916	1,681.420	0.98	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.06000	0.00006	0.06000	0.00006	0.060	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,714.07000	1.71407	1,731.82000	1.73182	1,714.070	0.97	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.06333	105.92499	5.07670	105.90684		0.96	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,679.31000	68.67931	68,661.16000	68.66116	68,679.310	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			4.99614	107.42636	5.01311	107.40776		0.85	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	214.12000	0.21412	210.30000	0.21030	214.120	0.83	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	429.54000	0.42954	444.32000	0.44432	429.540	0.83	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	218.79000	0.21879	214.52000	0.21452	218.790	0.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	423.21000	0.42321	437.54000	0.43754	423.210	0.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	209.51000	0.20951	206.13000	0.20613	209.510	0.83	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	435.93000	0.43593	451.15000	0.45115	435.930	0.83	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			211.42360	211.42360	211.75178	211.75178			35,519,164.80	168	1,214.00
R202	On 07/02/2013	Bond Future	204.99	Call	6,433.60000	6.43360	6,761.78000	6.76178	6,433.600		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	6,423.60000	6.42360	6,751.78000	6.75178	6,423.600		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	6,413.60000	6.41360	6,741.78000	6.74178	6,413.600		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			213.99061	213.99061	214.32386	214.32386			35,950,422.48	168	49,442.00
R202	On 02/05/2013	Bond Future	211.04	Call	2,950.61000	2.95061	3,283.86000	3.28386	2,950.610		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
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	2,940.61000		2.94061	3,273.86000	3.27386	2,940.610		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	2,930.61000		2.93061	3,263.86000	3.26386	2,930.610		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 07/02/2013	Bond Future			5.72043		113.48779	5.73176	113.43994		3.95	0.00	0	11,250.00
R203	On 07/02/2013	Bond Future	5.54	Call	0.03000		0.00003	0.81000	0.00081	0.030	3.91	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	765.56000		0.76556	814.19000	0.81419	765.560	3.91	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,630.98000		1.63098	1,583.13000	1.58313	1,630.980	4.04	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.04	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	3,030.36000		3.03036	2,982.51000	2.98251	3,030.360	4.14	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.14	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	3,437.73000		3.43773	3,389.88000	3.38988	3,437.730	4.16	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	4.16	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,843.21000		3.84321	3,795.36000	3.79536	3,843.210	4.19	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	4.19	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	5,008.48000		5.00848	4,960.63000	4.96063	5,008.480	4.21	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	4.21	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,842.54000		5.84254	5,794.69000	5.79469	5,842.540	4.21	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	4.21	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	3,234.28000		3.23428	3,186.43000	3.18643	3,234.280	4.15	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	4.15	0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.74834		110.69634	5.76023	110.64851		3.94	35,533,525.14	321	10,716.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,183.70000		1.18370	1,160.85000	1.16085	1,183.700	3.98	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	575.48000		0.57548	600.46000	0.60046	575.480	3.98	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
R203	On 02/05/2013	Bond Future	5.91	Call	1,208.60000		1.20860	1,185.37000	1.18537	1,208.600	3.98	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	560.42000		0.56042	585.02000	0.58502	560.420	3.98	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,159.07000		1.15907	1,136.59000	1.13659	1,159.070	3.97	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	590.83000		0.59083	616.18000	0.61618	590.830	3.97	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.77755		112.14732	5.79033	112.09869		3.74	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,934.12000		98.93412	98,885.49000	98.88549	98,934.120	3.96	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.96	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.81623		109.57732	5.83012	109.52777		3.66	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,347.80000		107.34780	107,298.25000	107.29825	107,347.800	3.91	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	3.91	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,734.70000		1.73470	1,727.87000	1.72787	1,734.700	3.72	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,116.81000		1.11681	1,159.53000	1.15953	1,116.810	3.72	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,755.48000		1.75548	1,748.04000	1.74804	1,755.480	3.72	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,102.16000		1.10216	1,144.27000	1.14427	1,102.160	3.72	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,776.37000		1.77637	1,768.70000	1.76870	1,776.370	3.72	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,087.64000		1.08764	1,129.52000	1.12952	1,087.640	3.72	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,205.02000		1.20502	1,214.91000	1.21491	1,205.020	3.66	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,584.90000		1.58490	1,644.34000	1.64434	1,584.900	3.66	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 07/02/2013	Bond Future			5.98048		111.00538	5.98191	110.99799		5.39	0.00	0	8,000.00
R204	On 07/02/2013	Bond Future	7.29	Call	6,520.32000		6.52032	6,512.93000	6.51293	6,520.320	5.75	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	5.75	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	7,284.00000		7.28400	7,276.61000	7.27661	7,284.000	5.75	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	5.75	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	9,626.13000		9.62613	9,618.74000	9.61874	9,626.130	5.75	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	5.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/02/2013	Bond Future	8.00	Call	9,856.69000		9.85669	9,849.30000	9.84930	9,856.690	5.75	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	5.75	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	10,086.61000		10.08661	10,079.22000	10.07922	10,086.610	5.75	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	5.75	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.01758		112.34040	6.01897	112.33348		5.34	0.00	0	6,807.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,995.69000		1.99569	1,998.61000	1.99861	1,995.690	5.44	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	601.04000		0.60104	610.88000	0.61088	601.040	5.44	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,029.64000		2.02964	2,032.46000	2.03246	2,029.640	5.44	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	586.01000		0.58601	595.75000	0.59575	586.010	5.44	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,962.01000		1.96201	1,965.03000	1.96503	1,962.010	5.43	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	616.37000		0.61637	626.31000	0.62631	616.370	5.43	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.05882		109.78641	6.06032	109.77926		5.42	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,902.91000		100.90291	100,895.76000	100.89576	100,902.910	5.71	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	5.71	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.10553		111.34255	6.10717	111.33510		5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,500.02000		2.50002	2,495.58000	2.49558	2,500.020	5.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,620.42000		1.62042	1,623.43000	1.62343	1,620.420	5.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,526.41000		2.52641	2,521.95000	2.52195	2,526.410	5.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,601.81000		1.60181	1,604.80000	1.60480	1,601.810	5.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,651.18000		4.65118	4,639.69000	4.63969	4,651.180	5.53	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	676.87000		0.67687	672.83000	0.67283	676.870	5.53	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,473.77000		2.47377	2,469.35000	2.46935	2,473.770	5.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,639.19000		1.63919	1,642.22000	1.64222	1,639.190	5.29	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R206	On 07/02/2013	Bond Future			5.12502		102.68786	5.13516	102.67868		0.51		0.00	0	0.00
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	331.50000		0.33150	340.68000	0.34068	331.500	0.49		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	0.00000		0.00000	0.01000	0.00001	0.000	0.50		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	113.35000		0.11335	122.54000	0.12254	113.350	0.50		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	743.11000		0.74311	733.93000	0.73393	743.110	0.56		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.56		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	787.87000		0.78787	778.69000	0.77869	787.870	0.56		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.56		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	832.61000		0.83261	823.43000	0.82343	832.610	0.56		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.56		0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.09266		103.92284	5.10553	103.91407		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	1,165.40000		1.16540	1,174.17000	1.17417	1,165.400	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	1,158.45000		1.15845	1,167.22000	1.16722	1,158.450	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	1,172.35000		1.17235	1,181.12000	1.18112	1,172.350	0.39		0.00	0	0.00
R206	On 01/08/2013	Bond Future			4.94197		101.52316	4.96247	101.51413		0.32		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,525.05000		30.52505	30,516.02000	30.51602	30,525.050	0.35		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	0.35		0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.36400		102.96214	4.41631	102.95276		0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	40.76000		0.04076	33.87000	0.03387	40.760	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	52.22000		0.05222	54.71000	0.05471	52.220	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	41.59000		0.04159	34.64000	0.03464	41.590	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	51.26000		0.05126	53.69000	0.05369	51.260	0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	39.94000		0.03994	33.11000	0.03311	39.940	0.13		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/11/2013	Bond Future	4.29	Put	53.20000		0.05320	55.75000	0.05575	53.200	0.13	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 07/02/2013	Bond Future			6.28058		105.92879	6.30735	105.77562		6.44	220,755,598.36	2,084	730.00
R207	On 07/02/2013	Bond Future	7.66	Call	7,548.40000		7.54840	7,395.23000	7.39523	7,548.400	6.83	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	6.83	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	8,276.68000		8.27668	8,123.51000	8.12351	8,276.680	6.83	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.83	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	10,320.86000		10.32086	10,167.69000	10.16769	10,320.860	6.83	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	6.83	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	10,572.62000		10.57262	10,419.45000	10.41945	10,572.620	6.83	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	6.83	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	10,823.56000		10.82356	10,670.39000	10.67039	10,823.560	6.83	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	6.83	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.32681		107.20278	6.35467	107.04826		6.72	309,494,425.86	2,887	5,051.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,764.15000		1.76415	1,672.78000	1.67278	1,764.150	6.79	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,083.03000		1.08303	1,146.18000	1.14618	1,083.030	6.79	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,796.54000		1.79654	1,703.83000	1.70383	1,796.540	6.80	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,060.37000		1.06037	1,122.18000	1.12218	1,060.370	6.80	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,732.07000		1.73207	1,642.05000	1.64205	1,732.070	6.79	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,106.04000		1.10604	1,170.54000	1.17054	1,106.040	6.79	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.37857		104.97151	6.40784	104.81481		6.78	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	97,400.32000		97.40032	97,243.62000	97.24362	97,400.320	7.10	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	7.10	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.43319		106.45939	6.46408	106.30025		6.68	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,210.49000		3.21049	3,152.74000	3.15274	3,210.490	6.75	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,845.68000		1.84568	1,947.07000	1.94707	1,845.680	6.75	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,241.21000		3.24121	3,182.89000	3.18289	3,241.210	6.76	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,825.68000		1.82568	1,926.50000	1.92650	1,825.680	6.76	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
R207	On 07/11/2013	Bond Future	6.69	Call	3,179.92000		3.17992	3,122.73000	3.12273	3,179.920	6.75		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,865.87000		1.86587	1,967.82000	1.96782	1,865.870	6.75		0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 07/02/2013	Bond Future			6.42056		104.55454	6.45229	104.35368		7.54		493,079,210.64	4,716	7,133.00
R208	On 07/02/2013	Bond Future	8.00	Call	9,430.57000		9.43057	9,229.71000	9.22971	9,430.570	8.01		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.01		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	9,711.02000		9.71102	9,510.16000	9.51016	9,711.020	8.01		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.01		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	13,951.71000		13.95171	13,750.85000	13.75085	13,951.710	8.01		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.01		0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	0.00000		0.00000	0.00000	0.00000	0.000	7.39		0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	2,708.97000		2.70897	2,909.83000	2.90983	2,708.970	7.39		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	8,183.90000		8.18390	7,983.04000	7.98304	8,183.900	8.01		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.01		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	8,582.82000		8.58282	8,381.96000	8.38196	8,582.820	8.01		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.01		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	9,149.06000		9.14906	8,948.20000	8.94820	9,149.060	8.01		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.01		0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.46437		102.41909	6.49723	102.21636		8.02		516,192,213.60	5,040	15,418.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,257.20000		2.25720	2,138.96000	2.13896	2,257.200	8.09		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,057.54000		1.05754	1,142.03000	1.14203	1,057.540	8.09		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,181.95000		2.18195	2,066.90000	2.06690	2,181.950	8.08		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,104.13000		1.10413	1,191.81000	1.19181	1,104.130	8.08		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,219.42000		2.21942	2,102.77000	2.10277	2,219.420	8.09		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
R208	On 02/05/2013	Bond Future	6.65	Put	1,080.65000		1.08065	1,166.73000	1.16673	1,080.650	8.09	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.51268		103.76150	6.54695	103.55600		7.98	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,717.03000		94.71703	94,511.53000	94.51153	94,717.030	8.38	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	8.38	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.56843		101.83637	6.60437	101.62766		8.23	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,676.45000		3.67645	3,521.88000	3.52188	3,676.450	8.38	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,283.68000		2.28368	2,337.82000	2.33782	2,283.680	8.38	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,308.61000		6.30861	6,114.96000	6.11496	6,308.610	8.70	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,065.51000		1.06551	1,080.57000	1.08057	1,065.510	8.70	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,609.86000		3.60986	3,456.47000	3.45647	3,609.860	8.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,331.50000		2.33150	2,386.82000	2.38682	2,331.500	8.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,643.08000		3.64308	3,489.10000	3.48910	3,643.080	8.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,307.49000		2.30749	2,362.22000	2.36222	2,307.490	8.37	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			8.20077		82.22540	8.21810	82.07537		14.85	0.00	0	2,338.00
R209	On 07/02/2013	Bond Future	8.63	Call	3,591.01000		3.59101	3,440.99000	3.44099	3,591.010	15.04	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	0.00000		0.00000	0.01000	0.00001	0.000	15.04	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	5,178.73000		5.17873	5,028.70000	5.02870	5,178.730	15.14	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	0.00000		0.00000	0.00000	0.00000	0.000	15.14	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	6,106.52000		6.10652	5,956.49000	5.95649	6,106.520	15.20	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	15.20	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	6,941.09000		6.94109	6,791.06000	6.79106	6,941.090	15.25	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	0.00000		0.00000	0.00000	0.00000	0.000	15.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/02/2013	Bond Future	9.10	Call	7,240.86000		7.24086	7,090.83000	7.09083	7,240.860	15.27	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	0.00000		0.00000	0.00000	0.00000	0.000	15.27	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	6,487.74000		6.48774	6,337.71000	6.33771	6,487.740	15.22	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	15.22	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	6,865.84000		6.86584	6,715.81000	6.71581	6,865.840	15.25	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	15.25	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.26326		80.07273	8.28097	79.92135		16.57	4,804,363.80	60	8,814.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,613.94000		1.61394	1,619.45000	1.61945	1,613.940	16.46	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,828.41000		3.82841	3,985.30000	3.98530	3,828.410	16.46	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,550.78000		1.55078	1,557.43000	1.55743	1,550.780	16.45	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,944.16000		3.94416	4,102.19000	4.10219	3,944.160	16.45	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,582.09000		1.58209	1,588.24000	1.58824	1,582.090	16.45	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,885.94000		3.88594	4,043.47000	4.04347	3,885.940	16.45	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.33143		81.12226	8.34963	80.96882		18.03	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	71,173.15000		71.17315	71,019.71000	71.01971	71,173.150	18.74	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	18.74	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.40745		79.12773	8.42622	78.97188		19.11	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,963.26000		6.96326	6,787.53000	6.78753	6,963.260	19.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,723.04000		3.72304	3,703.16000	3.70316	3,723.040	19.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,355.86000		10.35586	10,164.19000	10.16419	10,355.860	19.95	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,028.28000		2.02828	1,992.46000	1.99246	2,028.280	19.95	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,870.96000		6.87096	6,695.90000	6.69590	6,870.960	19.35	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,786.78000		3.78678	3,767.57000	3.76757	3,786.780	19.35	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,916.92000		6.91692	6,741.66000	6.74166	6,916.920	19.36	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,754.66000		3.75466	3,735.25000	3.73525	3,754.660	19.36	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			164.88016		164.88016	164.88391	164.88391				0.00	0	1,237.00
R210	On 07/02/2013	Bond Future	156.99	Call	7,890.16000		7.89016	7,893.91000	7.89391	7,890.160			0.00	0	0.00
R210	On 07/02/2013	Bond Future	156.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Call	7,880.16000		7.88016	7,883.91000	7.88391	7,880.160			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	7,870.16000		7.87016	7,873.91000	7.87391	7,870.160			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			165.02515		165.02515	165.02990	165.02990				0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	3,885.15000		3.88515	3,889.90000	3.88990	3,885.150			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	3,875.15000		3.87515	3,879.90000	3.87990	3,875.150			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	3,865.15000		3.86515	3,869.90000	3.86990	3,865.150			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			126.50258		126.50258	126.52218	126.52218				0.00	0	0.00
R211	On 07/02/2013	Bond Future	122.99	Call	3,512.58000		3.51258	3,532.18000	3.53218	3,512.580			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	3,502.58000		3.50258	3,522.18000	3.52218	3,502.580			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	3,492.58000		3.49258	3,512.18000	3.51218	3,492.580			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			128.03850		128.03850	128.05899	128.05899				0.00	0	529.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 02/05/2013	Bond Future	125.69	Call	2,348.50000		2.34850	2,368.99000	2.36899	2,348.500		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	2,338.50000		2.33850	2,358.99000	2.35899	2,338.500		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	2,328.50000		2.32850	2,348.99000	2.34899	2,328.500		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 07/02/2013	Bond Future			133.14864		133.14864	133.26593	133.26593			0.00	0	2,405.00
R212	On 07/02/2013	Bond Future	128.99	Call	4,158.64000		4.15864	4,275.93000	4.27593	4,158.640		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	4,148.64000		4.14864	4,265.93000	4.26593	4,148.640		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	4,138.64000		4.13864	4,255.93000	4.25593	4,138.640		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future			134.76518		134.76518	134.88458	134.88458			269,530,360.00	2,000	20,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,675.18000		3.67518	3,794.58000	3.79458	3,675.180		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	3,665.18000		3.66518	3,784.58000	3.78458	3,665.180		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	3,655.18000		3.65518	3,774.58000	3.77458	3,655.180		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			7.89578		94.64521	7.93319	94.31167		14.12	0.00	0	9,374.00
R213	On 07/02/2013	Bond Future	8.90	Call	8,373.13000		8.37313	8,039.59000	8.03959	8,373.130		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	8,760.19000		8.76019	8,426.65000	8.42665	8,760.190		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	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
R213	On 07/02/2013	Bond Future	9.00	Call	9,144.58000		9.14458	8,811.04000	8.81104	9,144.580	14.59	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	14.59	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	9,526.33000		9.52633	9,192.79000	9.19279	9,526.330	14.59	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	14.59	0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.95660		92.24939	7.99492	91.91239		15.24	2,767,481.70	30	10,514.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,300.25000		2.30025	2,172.61000	2.17261	2,300.250	15.18	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	3,157.87000		3.15787	3,367.23000	3.36723	3,157.870	15.18	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,221.84000		2.22184	2,097.60000	2.09760	2,221.840	15.17	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3,258.48000		3.25848	3,471.24000	3.47124	3,258.480	15.17	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,260.84000		2.26084	2,134.90000	2.13490	2,260.840	15.17	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	3,207.91000		3.20791	3,418.97000	3.41897	3,207.910	15.17	0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.02399		93.45853	8.06342	93.11701		15.42	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	82,843.51000		82.84351	82,501.99000	82.50199	82,843.510	16.01	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	16.01	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.10083		91.24622	8.14152	90.89968		16.12	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,414.31000		7.41431	7,217.73000	7.21773	7,414.310	16.37	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,213.15000		3.21315	3,363.11000	3.36311	3,213.150	16.37	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,314.35000		7.31435	7,119.54000	7.11954	7,314.350	16.35	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,272.79000		3.27279	3,424.52000	3.42452	3,272.790	16.35	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,364.27000		7.36427	7,168.57000	7.16857	7,364.270	16.36	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,242.85000		3.24285	3,393.69000	3.39369	3,242.850	16.36	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			8.23076		84.11930	8.25307	83.91479		15.63	0.00	0	14.00
R214	On 07/02/2013	Bond Future	8.59	Call	3,192.45000		3.19245	2,988.15000	2.98815	3,192.450	15.81	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	0.00000		0.00000	0.21000	0.00021	0.000	15.81	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	3,278.33000		3.27833	3,073.97000	3.07397	3,278.330	15.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On 07/02/2013	Bond Future	8.60	Put	0.00000		0.00000	0.15000	0.00015	0.000	15.82	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	3,364.04000		3.36404	3,159.63000	3.15963	3,364.040	15.82	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	0.00000		0.00000	0.10000	0.00010	0.000	15.82	0.00	0	0.00
R214	On 02/05/2013	Bond Future			8.28986		81.84931	8.31267	81.64275		17.66	13,914,382.70	170	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	73,069.69000		73.06969	72,863.13000	72.86313	73,069.690	18.38	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	18.38	0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.35512		82.92220	8.37856	82.71280		18.62	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	72,474.30000		72.47430	72,264.90000	72.26490	72,474.300	19.29	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	19.29	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			1.43740		1.43740	1.42630	1.42630		12.38	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,476.59810		0.14766	1,367.44510	0.13674	1,476.598	14.40	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	2.59810		0.00026	4.44510	0.00044	2.598	14.40	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,377.53960		0.13775	1,269.11220	0.12691	1,377.540	14.09	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	3.53960		0.00035	6.11220	0.00061	3.540	14.09	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,278.81870		0.12788	1,171.37120	0.11714	1,278.819	13.77	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	4.81870		0.00048	8.37120	0.00084	4.819	13.77	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.44950		1.44950	1.43800	1.43800		13.87	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	801.00360		0.08010	730.91870	0.07309	801.004	13.16	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	206.00360		0.02060	250.91870	0.02509	206.004	13.16	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	733.72480		0.07337	668.43830	0.06684	733.725	13.16	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	238.72480		0.02387	288.43830	0.02884	238.725	13.16	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	674.14180		0.06741	613.56980	0.06136	674.142	13.31	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	279.14180		0.02791	333.56980	0.03336	279.142	13.31	0.00	0	0.00
Total for Derivatives :											4,644,966,686.85	58,744	1 821 655.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>											
AA02	On 28/03/2016	Spot Bond	99.94188	12.09484	99.94188	12.00526			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	108.85858	24.11870	108.85858	23.94559			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	100.00011	9.77090	100.00011	9.69848			0.00	0	2,000,000.00
AA05	On 22/03/2019	Spot Bond	111.70673	12.15992	111.70673	12.07082			0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond	100.63261	0.01932	100.63261	0.01918			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	100.64155	0.00787	100.64155	0.00781			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	46.45687	8.00000	46.42668			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	101.73855	10.61872	101.73855	10.54660			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	105.29362	25.93561	105.29362	25.75443			0.00	0	12,703,000.00
AB07	On 07/03/2014	Spot Bond	105.62267	49.14541	105.62267	48.80122		211,245,340,000.00		2,000,000	8,900,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	9.32358	100.96284	9.25312			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	13.90392	111.66393	13.80206			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	60.13768	100.00003	59.56376			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	82.78117	215.58145	81.65393			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	30.74861	134.94825	30.47916			0.00	0	58,000.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.77837	269.82094	2.73954			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	23.24821	100.53123	23.07886			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On 17/03/2014	Spot Bond	100.25380	42.31492	100.25380	42.00063			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	13.21670	100.10451	13.11866			0.00	0	7,000,000.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	8.53299	100.10764	8.46970			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	8.05575	100.11256	7.99600			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	8.12134	100.11573	8.06109			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	28.53815	113.03853	28.32702			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	22.90470	102.88112	22.73061			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	34.90194	106.71879	34.65544			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	29.62745	101.43096	29.40510			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	23.21226	100.69530	23.03918		13,493,170,200,000.00	134,000,000	17,000,000.00	
ABL13	On 11/10/2016	Spot Bond	101.53927	11.43208	101.53927	11.34620			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	16.00958	101.47729	15.88937			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	9.64376	101.61005	9.57127			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	109.64351	104.93328	108.72430			0.00	0	2,282,000.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	69.30775	108.48706	68.81171			0.00	0	1,281,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	61.10101	101.57306	60.50997			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	106.53988	100.00000	105.68983			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	98.91599	100.00000	98.11828			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC07	On 15/02/2013	Spot Bond	100.57314	98.90984	100.57314	98.10770				0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	82.80787	215.26681	81.68152				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	41.99075	133.33110	41.62613			1,066,648,800,000.00	8,000,000	2,041,000.00	
ABLI03	On 15/03/2015	Spot Bond	122.14204	22.30236	122.14204	22.12122				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	9.29264	113.35700	9.22139				0.00	0	0.00
ABLI05	On 19/02/2018	Spot Bond	100.00000	1.73415	100.00000	1.73414				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	16.78205	123.70523	16.64865				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	16.95279	102.18114	16.82473				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	11.07830	99.83242	10.99633				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	11.13562	99.82309	11.05322				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	11.68197	99.81405	11.59555				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.25210	106.48741	5.21394				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	21.88273	100.00000	21.72057				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	3.86852	165.75435	3.82925				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	13.10594	157.68318	12.97767				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.13331	170.05600	3.10088				0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	136.79864	143.83197	135.28670				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond	172.68858	3.67590	172.68858	3.63746			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	82.78458	215.54135	81.65744			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	82.78069	215.58717	81.65342			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	93.90133	100.00000	93.22416			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.85513	71.58015	6.82478			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.85513	71.58015	6.82478			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	100.56753	100.36979	99.78925			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	12.43748	84.61000	12.37496			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	19.27613	92.57000	19.17259			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	11.15516	100.05362	11.07246			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	17.18618	95.34000	17.09186			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	32.18329	100.00000	32.00046			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	16.03962	94.00000	15.95250			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	15.02594	94.99000	14.94370			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	31.58681	89.20000	31.41895			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	30.12836	90.02000	29.96672			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	9.05177	101.37010	8.98387			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	8.90463	101.21709	8.83793			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN49	On 12/04/2016	Spot Bond	89.83000	28.80834	89.83000	28.65402			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	20.90601	136.93312	20.72704			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	24.32247	102.86000	24.18147			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	24.76879	96.69000	24.62878			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	23.80290	96.61000	23.66843			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	23.41724	96.38000	23.28517			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	9.46060	99.94804	9.39053			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	23.97316	121.81240	23.78490			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	74.72944	104.20000	74.27862			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	9.40366	101.30453	9.33317			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	21.17990	93.54000	21.06303			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	20.10352	92.85000	19.99319			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	1.98849	103.39542	1.97481			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.62178	149.61017	2.59776			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.25421	196.08295	2.22896			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	16.70559	95.40000	16.61310			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	70.26409	107.27000	69.83148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN66	On 21/11/2016	Spot Bond	94.09000	16.56710	94.09000	16.47529				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	9.06835	100.00000	8.85927				0.00	0	200,000,000.00
ABS10	On 17/03/2018	Spot Bond	114.69202	13.35033	114.69202	13.25040				0.00	0	4,796,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	23.98284	105.76936	23.81469				0.00	0	4,554,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	9.61514	102.79126	9.54964				822,330,080,000.00	8,000,000	7,550,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	12.26821	101.48825	12.18503				1,116,370,750,000.00	11,000,000	11,000,000.00
ABS9	On 17/03/2016	Spot Bond	110.44192	18.14970	110.44192	18.01792				0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	125.04605	36.59814	125.04605	36.29709				0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	121.28037	4.00000	121.20992				0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	2.74012	274.59193	2.70137				68,647,982,500.00	250,000	250,000.00
ABS13	On 31/01/2017	Spot Bond	123.88924	4.70683	123.88924	4.66817				0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	2.48216	128.40915	2.46121				0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	79.09396	99.53952	78.41454				0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	96.62378	100.06620	95.90762				0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	85.85227	100.07265	84.68086				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	25.07929	100.00000	24.89343				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	65.25837	100.53957	64.63267				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	87.04447	101.66199	86.43724				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL025	On 31/08/2013	Spot Bond	100.53957	65.25837	100.53957	64.63267			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	83.55876	101.42690	83.00029			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	88.51421	102.82057	87.93187			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	26.41859	111.03772	26.22592			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	20.42264	100.83941	20.27347			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	20.69447	100.86237	20.54329			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	24.54660	101.18756	24.36675			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	60.64315	100.06785	60.06405			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	60.61641	100.06721	60.03757			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	20.15075	100.81643	20.00359			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.42309	54.43317	8.39306			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	45.43178	100.61624	45.10058			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	60.71668	99.86961	60.26726			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	19.56810	100.00000	19.45693			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	16.43132	100.00000	16.33798			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	16.43132	100.00000	16.33798			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	60.97292	100.07583	60.39063			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	17.79748	100.07969	17.66550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL077	On 20/09/2015	Spot Bond	100.08857	18.65992	100.08857	18.52153			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	17.41298	100.07573	17.28385			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	17.67278	100.07841	17.54172			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	17.78708	100.07959	17.65518			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	9.96545	103.08180	9.89703			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	9.96545	103.08180	9.89703			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	10.01138	103.10163	9.94264			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	17.20513	100.07361	17.07755			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	10.01138	103.10163	9.94264			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	9.91950	103.06198	9.85140			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	28.47588	79.64238	28.33910			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	30.18753	100.07204	29.96368			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	62.19557	100.07100	61.73438			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	16.88064	99.94507	16.75560			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	62.19557	100.07100	61.73438			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	9.08307	100.07684	9.01571			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	8.90890	100.07933	8.84283			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL097		On 20/12/2025	Spot Bond	100.08039	8.86176	100.08039	8.79605		0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	100.07826	8.63400	100.07826	8.56998		0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	100.06560	61.91892	100.06560	61.45981		0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	100.07361	9.64269	100.07361	9.57119		0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond	101.31884	83.41298	101.31884	82.65350		0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	110.28658	10.61180	110.28658	10.52602		0.00	0	930,000.00
ACL114		On 20/03/2014	Spot Bond	100.06728	42.34911	100.06728	42.03509		0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	105.71996	48.93413	105.71996	48.59116		0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	100.99526	55.69653	100.99526	55.27547		0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	101.18059	7.61014	101.18059	7.55316		0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	102.01291	7.55680	102.01291	7.49980		0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	100.00000	9.78405	100.00000	9.72847		0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	101.04786	56.27339	101.04786	55.85247		0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.24005	100.00000	4.21180		0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	5.44699	100.00000	5.41051		0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	72.59933	13.97528	72.59933	13.91272		0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	127.83552	3.29995	127.83552	3.27303		0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	127.87043	3.42675	127.87043	3.39879		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129	On 20/09/2021	Spot Bond	100.07569	8.39074	100.07569	8.32851			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	30.29489	100.62321	30.07403			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	30.29489	100.62321	30.07403			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	56.27339	101.04786	55.85247			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	31.48870	100.51806	31.25935			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	30.26829	100.07299	30.04384			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	30.21446	100.07235	29.99040			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	8.14930	101.33418	8.08819			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	12.29117	100.41093	12.19975			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	8.13800	101.33457	8.07698			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	9.70824	103.90444	9.64115			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	9.75295	103.93140	9.68554			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	30.21821	100.22094	29.99384			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	12.35113	100.59173	12.25912			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	11.75365	99.93469	11.66660			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	8.42489	100.07603	8.36241			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	69.61481	100.93686	69.09462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL149	On 20/03/2014	Spot Bond	100.27790	42.12246	100.27790	41.80954			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	41.97536	100.06196	41.66412			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	10.57759	100.07446	10.49916			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	54.33173	100.76536	53.92181			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	21.60136	100.06587	21.44119			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	21.43411	100.06402	21.27519			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	21.75876	100.06760	21.59742			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	10.55535	100.07424	10.47708			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	10.16596	100.07047	10.09058			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	21.63088	100.06619	21.47048			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	21.73909	100.06739	21.57789			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	13.90388	102.65284	13.80873			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	16.70629	100.06844	16.58241			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	21.68006	100.06674	21.51931			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	44.33208	100.09530	44.00328			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	21.89303	100.18292	21.73052			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	42.09628	100.06691	41.78414			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	10.63916	108.26890	10.56356			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL168	On 20/06/2017	Spot Bond	100.07386	10.52197	100.07386	10.44396				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.69858	103.66222	4.66516				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	21.72925	100.06728	21.56813				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	21.74897	100.06735	21.58770				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	10.44364	100.07626	10.36619				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	8.74562	100.07891	8.68076				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	8.17842	100.07361	8.11777				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	60.69125	100.07223	60.11168				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	30.44664	100.07839	30.22086				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	22.22020	100.07574	22.05543				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	10.99987	100.08155	10.91829				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	10.44364	100.07626	10.36619				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	8.80234	100.07944	8.73706				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	9.76570	100.07796	9.69328				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	8.30837	100.07839	8.24676				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	11.66854	100.07515	11.58201				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	8.53166	100.07965	8.46839				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL188		On 20/09/2020	Spot Bond	100.08103	8.67955	100.08103	8.61519		0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	100.06425	60.34800	100.06425	59.77175		0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	100.06489	60.38372	100.06489	59.80712		0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	100.06989	16.52880	100.06989	16.40623		0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	100.07148	16.68469	100.07148	16.56096		0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	100.08134	8.62719	100.08134	8.56321		0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	100.08134	8.62719	100.08134	8.56321		0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	100.08737	11.61166	100.08737	11.52555		0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	100.07679	9.64229	100.07679	9.57079		0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	100.08652	11.52269	100.08652	11.43722		0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	100.08684	11.55605	100.08684	11.47035		0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	100.08737	11.61166	100.08737	11.52555		0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	85.50175	6.81397	85.50175	6.77389		0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	100.08315	8.82075	100.08315	8.75534		0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	100.08315	8.82075	100.08315	8.75534		0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	100.00000	0.01712	100.00000	0.01699		0.00	0	0.00
ADB03S		On 09/04/2013	Spot Bond	103.67806	94.26735	103.67806	93.58102		0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	4.32401	100.00000	4.29266		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1A1	On 21/11/2014	Spot Bond	100.56844	31.59409	100.56844	31.36388				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	32.29277	100.63477	32.05732				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	32.75835	100.67892	32.51941				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	15.21106	101.20949	15.09713				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	15.89911	101.34649	15.77987				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	16.81442	101.52904	16.68813				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	11.78863	108.27946	11.70439				0.00	0	4,175,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	12.36749	124.59492	12.26916			149,513,904,000.00		1,200,000	300,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	31.23706	100.00000	31.00558				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	19.37182	115.64616	19.22586				0.00	0	9,162,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	29.86112	100.00000	29.63983				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.74282	100.00000	14.64462				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.36512	154.79211	4.32296				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	38.68102	129.92747	38.36662				0.00	0	21,000.00
ANG02	On 11/10/2013	Spot Bond	101.15622	86.81824	101.15622	86.19646				0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	11.03042	99.92565	10.94873				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW11	On 01/10/2018	Spot Bond	112.23984	12.69356	112.23984	12.60069			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	19.79253	101.18527	19.64431			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	9.12184	101.23711	9.05349			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	60.19254	100.00000	59.74648			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	100.00000	8.80803	100.00000	8.74202			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	22.33021	114.82122	22.16385			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	99.81750	10.01630	99.81750	9.94219			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	61.71735	100.11329	61.12777			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	67.55772	103.73691	67.09146			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	29.29505	99.83571	29.07827			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	34.23807	105.24488	34.00029			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	13.78538	111.52726	13.68505			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	55.25901	100.88946	54.84165			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	18.22219	104.32215	18.08197			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	82.87713	99.81811	81.80233			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	20.62292	102.00706	20.46735			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	20.60790	101.95171	20.45253			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	14.51385	99.81798	14.40648			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond	101.94160	20.52058	101.94160	20.36588				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	13.74948	104.59763	13.64342				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	19.85469	99.81335	19.70780				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	19.85469	99.81335	19.70780				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	16.76300	99.81340	16.63898				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	17.32114	101.35805	17.19122				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	18.22017	102.22265	18.08247				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	20.62292	102.00706	20.46735				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	17.55244	102.70168	17.41924				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	12.05486	102.35327	11.96365				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	14.19108	99.82359	14.08608				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	14.19243	99.81671	14.08742				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	14.19243	99.81671	14.08742				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	31.24814	99.82722	31.01694				0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	94.46815	99.86832	93.78768				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	19.17466	97.82330	19.03533				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	13.27254	103.70924	13.17094				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA24	On 30/06/2017	Spot Bond	99.79214	14.56690	99.79214	14.45916			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	12.55276	100.04409	12.45971			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.61297	99.77076	1.60104			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	12.22299	92.33087	12.13867			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	60.92391	99.87024	60.34313			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	18.32542	99.83486	18.18981			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	9.72349	99.06007	9.65204			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.66043	99.81958	0.65554			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	21.30953	104.16088	21.14577			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	19.42077	103.97505	19.27177			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	16.75646	106.00425	16.62568			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	14.41189	99.75847	14.30532			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.27178	99.75846	0.26977			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.76892	100.00000	6.73046			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.74120	100.00000	20.58750			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.87683	100.00000	18.73694			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.65236	100.00000	11.56601			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.66600	100.00000	11.57859			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.08826	100.00000	13.98386				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.20723	100.00000	12.11677				0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	98.05683	100.20198	97.31070				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	31.42981	102.32067	31.19208				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	19.46935	102.37811	19.32202				0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	98.91599	100.00000	98.11828				0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	93.83033	100.00000	93.11224				0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	83.52403	100.00000	82.95455				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	2.05752	169.54509	2.03668				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	10.02843	150.32167	9.95308				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	11.59171	150.48996	11.50456				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	10.06625	105.72100	9.99608				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	38.17051	101.02420	37.88186				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	85.99534	101.68745	85.18791				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	45.81105	100.66680	45.47695				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	53.88060	100.64029	53.47454				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	85.81638	104.00756	84.99804				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311C	On 31/10/2013	Spot Bond	100.90417	55.41492	100.90417	54.99632			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	94.47230	101.68177	93.78098			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	8.37516	100.33377	8.31291			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	29.94974	100.06919	29.72766			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	33.01540	100.00000	32.76800			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	73.25648	100.00000	72.83866			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	12.02302	101.11913	11.93303			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	12.07068	101.12772	11.98033			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	12.21363	101.15348	12.12218			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.68970	101.23934	12.59463			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	13.16515	101.32517	13.06644			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	14.49309	101.56516	14.38419			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.79138	100.00000	5.74846			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	9.66845	100.93890	9.59620			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	10.00514	100.99127	9.93034			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	10.14935	101.01372	10.07346			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	10.19741	101.02120	10.12115			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	10.77362	101.11093	10.69299			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32C	On 30/10/2016	Spot Bond	101.23048	11.54055	101.23048	11.45409			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.62469	100.00000	3.59783			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.62469	100.00000	3.59783			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.66765	100.10441	9.59595			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	10.28660	100.11338	10.21029			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	10.45539	100.11583	10.37783			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	14.35084	107.76177	14.24868			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	10.96170	100.12316	10.88039			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	11.86171	100.13609	11.77370			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.60006	100.00000	2.58079			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.60006	100.00000	2.58079			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	33.96118	110.26280	33.71491			0.00	0	3,449,000.00
BID04	On 23/11/2017	Spot Bond	100.53667	9.31327	100.53667	9.24542			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	68.69788	96.69296	68.32485			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	99.18162	97.61281	99.18162	96.84220			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	100.00000	80.93126	100.00000	80.39648		400,000,000,000.00	4,000,000	4,000,000.00	
BLG1A4	On 21/11/2015	Spot Bond	100.49749	16.63609	100.49749	16.51493			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.71680	100.00000	7.66085			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	8.11111	100.60117	8.05198			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	16.65788	100.49926	16.53657			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	17.01746	100.52855	16.89350			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	17.67092	100.58172	17.54215			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	20.38951	100.80214	20.24063			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	15.80776	101.17004	15.69195			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	87.68248	100.10916	86.45789			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	86.61673	100.17136	85.80858			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	62.33389	100.07370	61.87166			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	80.21354	100.27042	79.71534			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.99043	100.00000	8.92379			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	33.75880	112.83919	33.50941			0.00	0	3,711,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	17.75093	121.22515	17.61207			0.00	0	68,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	13.47982	101.55684	13.37854			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	37.80283	100.95576	37.51310			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	17.65491	108.79348	17.52826			0.00	0	8,540,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	15.85514	109.29382	15.74098			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL13	On 01/02/2019	Spot Bond	101.38676	10.20731	101.38676	101.38676	10.12988			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	11.16390	110.62195	110.62195	11.08273			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	23.70170	100.52977	100.52977	23.52904			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	13.32238	105.82127	105.82127	13.22893			0.00	0	3,254,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	11.82799	100.81182	100.81182	11.74162			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	15.90682	105.70562	105.70562	15.79715			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	14.97681	100.97754	100.97754	14.86361			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	11.35389	100.26196	100.26196	11.26956			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	11.64016	123.26011	123.26011	11.54839			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	11.35575	119.72199	119.72199	11.26828			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	13.42223	123.54995	123.54995	13.31564			0.00	0	26,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	15.86873	100.40002	100.40002	15.75070			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	21.58732	107.22537	107.22537	21.43428			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	33.83588	100.86678	100.86678	33.58596			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	109.45280	101.10082	101.10082	108.56780			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	42.84832	102.24997	102.24997	42.52442			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	26.96217	102.59156	102.59156	26.75774			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG01	On 06/06/2015	Spot Bond	100.41408	24.28035	100.41408	24.09975			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	100.52342	100.11325	99.77804			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	46.63687	100.18762	46.29070			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	85.85219	100.07319	84.68078			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	93.90133	100.00000	93.22416			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	93.90133	100.00000	93.22416			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	93.90133	100.00000	93.22416			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	93.90133	100.00000	93.22416			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	85.85219	100.07319	84.68078			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	85.85219	100.07319	84.68078			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	65.23525	100.53672	64.60978			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	85.87285	100.07373	84.70115			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	85.66629	100.06833	84.49745			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	85.50103	100.06400	84.33450			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	97.17711	100.60353	95.70396			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	24.15663	101.15466	23.97968			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	86.67033	99.83222	85.86398			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	24.00492	101.14186	23.82912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN132	On 20/09/2013	Spot Bond	100.06829	60.63853	100.06829	60.05948			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	60.48255	100.06451	59.90501			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	24.80651	101.20948	24.62472			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	65.87125	100.61649	65.25292			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	65.86948	100.58787	65.25132			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	65.64959	100.59448	65.01983			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	85.91416	100.07482	84.74188			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	85.76957	100.07103	84.59930			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	60.79451	100.07206	60.21395			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	70.49210	106.64650	69.99452			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	95.46567	103.71200	94.78690			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	67.97746	104.51633	67.50544			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	67.47920	100.85780	66.84448			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	44.29372	100.09542	43.96520			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	62.92887	100.79729	62.45922			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	62.92887	100.79729	62.45922			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	87.30878	101.28023	86.70020			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN159	On 14/02/2015	Spot Bond	100.83563	24.62198	100.83563	24.44213			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	18.03695	100.00000	17.90329			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	17.83888	100.00000	17.70669			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	42.20236	100.00000	41.88612			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	42.20236	100.00000	41.88612			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	42.20236	100.00000	41.88612			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	42.20236	100.00000	41.88612			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	42.20236	100.00000	41.88612			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	42.20236	100.00000	41.88612			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	17.36088	100.07575	17.23214			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	42.20236	100.00000	41.88612			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	94.03360	100.04314	93.35522			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	94.61360	100.23356	93.92990			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	94.24120	100.08420	93.56107			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	94.24413	100.05746	93.56414			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	41.27286	100.00000	40.96700			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	13.50282	100.06980	13.40268			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	16.27043	100.15069	16.14969				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	11.20572	99.78582	11.13080				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	16.27043	100.15069	16.14969				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	12.66873	101.41261	12.57366				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	48.48439	100.22617	48.12437				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	49.63063	100.17009	49.26228				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	8.39130	108.36668	8.33227				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	15.19430	99.52839	15.08460				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	4.15199	108.34841	4.12159				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	16.57496	102.60151	16.46158				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	49.86971	100.25498	49.49930				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	16.27043	100.15069	16.14969				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	16.27043	100.15069	16.14969				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.72543	107.96614	4.69055				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.65574	107.75628	8.59194				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	15.66938	100.11142	15.55314				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN205	On 24/03/2013	Spot Bond	100.00002	96.46878	100.00002	95.76118			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	96.94116	100.07054	96.22262			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	86.33965	100.08593	85.16146			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	63.91604	100.10498	63.44194			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	27.52480	101.25895	27.31853			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	27.59503	101.27689	27.38821			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	14.62620	105.79026	14.52419			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	28.05494	101.32709	27.81840			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	27.70538	101.30689	27.49769			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	10.58037	101.18509	10.50113			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	10.57851	101.19643	10.49928			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	14.63845	105.99233	14.53620			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	14.63845	105.99233	14.53620			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	46.82084	107.65143	46.45035			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	47.20979	110.88445	46.82632			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	13.24328	104.90153	13.15155			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	12.22338	100.07790	12.13273			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	13.16736	100.08711	13.06970			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN228	On 14/06/2013	Spot Bond	100.16277	87.78445	100.16277	86.55215				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	87.80138	100.16385	86.56882				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	27.26816	101.18605	27.06395				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	27.26816	101.18605	27.06395				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	50.01173	100.17539	49.64054				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	87.58684	101.40617	86.97568				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	87.58684	101.40617	86.97568				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	17.08509	100.16285	16.95829				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	9.03293	100.71861	8.96702				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	98.90922	100.63163	98.10662				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	11.01693	100.07925	10.93523				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	23.02876	100.51081	22.86103				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	11.02184	100.54638	10.94154				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	13.95031	103.07581	13.85608				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	13.95031	103.07581	13.85608				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	22.97273	100.51075	22.80541				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	22.99313	100.51227	22.82567				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN246	On 24/02/2017	Spot Bond	99.62826	16.20579	99.62826	16.08869			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	15.91539	100.86363	15.79912			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	21.83268	100.17567	21.67064			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	15.58917	100.84631	15.47530			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	21.36494	99.94994	21.20668			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	21.36494	99.94994	21.20668			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	21.36494	99.94994	21.20668			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	21.36494	99.94994	21.20668			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	21.36494	99.94994	21.20668			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	21.54052	99.94850	21.38097			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	10.14363	99.94597	10.06850			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	10.14363	99.94597	10.06850		2,398,703,280,000.00	24,000,000	12,000,000.00	
CLN258	On 26/03/2017	Spot Bond	99.94597	10.14363	99.94597	10.06850			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	10.14363	99.94597	10.06850			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	10.14363	99.94597	10.06850			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	10.19863	99.94556	10.12309			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	12.62481	110.57517	12.53306			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	44.11074	100.09271	43.78358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN264	On 18/08/2014	Spot Bond	100.59304	30.16051	100.59304	29.94069			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	90.72476	99.85267	90.07447			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	42.45066	100.09928	42.13579			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	42.45066	100.09928	42.13579			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	9.18760	101.01926	9.11813			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	12.16819	100.09028	12.07794			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	15.04571	100.79299	14.93586			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	13.83630	100.10632	13.73367			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	10.27668	100.07520	10.20048			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	10.22106	100.07467	10.14526			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	10.27715	100.07203	10.20094		900,648,270,000.00	9,000,000	4,500,000.00	
CLN275	On 22/05/2017	Spot Bond	100.58176	10.55989	100.58176	10.48293			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	12.22398	100.62464	12.13486			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	12.19423	100.62450	12.10532			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	10.25489	100.07182	10.17885			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	24.77740	100.10367	24.59361			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	10.63389	100.32695	10.55485			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN281	On 21/06/2015	Spot Bond	100.05044	21.63116	100.05044	21.47079			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	21.29265	99.94992	21.13493			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	16.73652	100.07255	16.61241			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	11.27788	100.08473	11.19425			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	11.27788	100.08473	11.19425			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	11.27788	100.08473	11.19425			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	11.27788	100.08473	11.19425			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	8.93405	100.79550	8.45926			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.90669	100.46527	9.83297			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	11.40914	99.93367	11.32465			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	11.40914	99.93367	11.32465			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	11.29914	99.93449	11.21545			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	11.17350	99.84728	11.09081			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	11.29914	99.93449	11.21545			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	11.25579	99.84633	11.17249			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.63828	100.08705	1.62613			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	11.17350	99.84728	11.09081			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	11.20120	99.84728	11.11830			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN299	On 30/06/2017	Spot Bond	99.84633	11.25579	99.84633	11.17249			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.09400	100.00000	6.04884			0.00	0	50,000,000.00
CLN301	On 20/12/2017	Spot Bond	100.00000	6.20640	100.00000	6.16041			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.63835	100.08579	1.62620			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.64354	100.00000	1.63136			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.64354	100.00000	1.63136			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.64354	100.00000	1.63136			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	0.93126	100.00000	0.92237			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	0.93126	100.00000	0.92237			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	100.00000	0.88923	100.00000	0.87744			0.00	0	77,477,182.00
CLN39	On 07/02/2016	Spot Bond	100.00000	19.60801	100.00000	19.47668			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	19.60801	100.00000	19.47668			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.70737	35.42491	0.70547			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44	On 31/03/2013	Spot Bond	156.72722	85.34068	156.72722	84.43885			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	99.18563	100.26956	98.42465			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	99.13885	100.26726	98.37825			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	150.23229	100.00000	149.04457			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	132.71451	156.52494	131.28010			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	99.09209	100.26496	98.33186			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	93.25254	154.89181	92.18739			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	84.72613	100.90305	84.15202			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	84.72613	100.90305	84.15202			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	4.80408	164.96027	4.74910			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	89.50999	98.96405	88.91302			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	89.52809	98.95402	88.93105			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	99.13885	100.26726	98.37825			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	99.13885	100.26726	98.37825			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	15.34139	100.00000	15.22770			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00050	100.00000	0.00050			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00050	100.00000	0.00050			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	92.20034	102.57148	91.55082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN81	On 18/04/2028	Spot Bond	127.81539	8.70466	127.81539	8.63405				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	20.51621	80.28000	20.41707				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	20.56787	80.11138	20.46864				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	11.27134	101.51920	11.18668				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	11.27134	101.51920	11.18668				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	12.38813	100.07895	12.29627				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	11.77339	100.07296	11.68609				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	10.55535	100.07419	10.47708				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	84.13378	101.51807	83.36183				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	10.66613	100.07839	10.58704				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.42727	101.17107	9.35668				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.00000	0.88558	100.00000	0.87355				0.00	0	150,000,000.00
COJ02	On 15/09/2016	Spot Bond	112.14249	18.97114	112.14249	18.83169				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	90.78397	102.77374	90.15374				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	11.08707	104.83082	11.01032				0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ05	On 05/06/2023	Spot Bond	123.34967	11.84455	123.34967	11.75112			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	19.12601	109.68398	18.98866			0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	13.25887	116.79754	13.15818			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	99.90364	5.86800	99.85552			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	31.31123	100.46415	31.08078			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.68922	100.49279	10.61138			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	22.88756	100.39083	22.71735			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	19.25057	100.94063	19.10510			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	96.29201	100.39538	95.53293			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	93.57484	100.24848	92.85888			0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978		25,000,000,000,000.00	250,000,000	250,000,000.00	
DENG28	On 12/02/2013	Spot Bond	100.00000	99.72678	100.00000	98.91599			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	92.86391	100.00000	92.19743			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	92.33426	101.22658	91.66609			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	14.45904	100.00000	14.35190			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	101.67182	6.86000	101.55695			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	84.73904	100.00000	84.16777			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	42.45199	102.15380	42.13136			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD04	On 03/07/2015	Spot Bond	102.26580	23.73616	102.26580	23.55671				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	60.68769	102.03232	60.22982				0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	71.38598	105.76710	70.89360				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	16.97201	127.91650	16.83425				0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	8.33429	116.63462	8.27107				2,358,352,016,400.00	20,220,000	80,177,000.00
DV23	On 27/02/2023	Spot Bond	119.62218	12.83342	119.62218	12.73570				3,122,138,898,000.00	26,100,000	117,410,000.00
E170	On 01/08/2020	Spot Bond	146.45461	9.52663	146.45461	9.44027				0.00	0	23,000,725.00
EDC01	On 04/04/2016	Spot Bond	104.01633	16.91588	104.01633	16.78605				312,048,990,000.00	3,000,000	25,000,000.00
EFC01	On 31/08/2014	Spot Bond	100.57434	24.95451	100.57434	24.76864				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	10.16466	100.62205	10.08892				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	4.13907	100.65378	4.10822				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.68458	100.68546	1.67202				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	11.91306	128.03785	11.81629				0.00	0	25,000,000.00
EL28	On 02/05/2028	Spot Bond	1.64500	118.07693	1.64500	118.03083				0.00	0	40,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.24797	104.49020	2.23180				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	9.42860	117.22671	9.35679				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	13.49827	117.96601	13.39494				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond	108.44717	11.75057	108.44717	11.66650			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	16.04225	100.61804	17.50120			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	54.32833	100.74391	53.91851			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	98.10812	100.55022	97.31905			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	99.45504	100.00000	98.64865		400,000,000,000.00	4,000,000	2,000,000.00	
EQ185U	On 11/06/2014	Spot Bond	100.00000	38.21291	100.00000	37.92974			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	97.71161	100.00000	96.97324			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	39.57771	100.00000	39.17220			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	85.59625	100.00000	85.01396			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	28.09422	124.62183	27.86248			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	25.05148	105.65441	24.87599			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	18.60068	106.40064	18.45501			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	10.09464	101.27791	10.01899			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	31.09549	100.72291	30.86859			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	30.64576	100.66122	30.42228			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00132	100.64003	0.00131			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	31.19922	100.73714	30.97154			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00131	100.71039	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
ERSA10	On 17/08/2013	Spot Bond	100.58516	64.89744	100.58516	64.28842				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	30.26500	100.60896	30.04439				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	16.20571	100.62801	16.08756				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	64.90307	100.58802	64.29399				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.00133	100.58833	0.00132				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.00132	100.61654	0.00131				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	20.99293	107.62781	20.84447				0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	11.51309	115.04070	11.42718				0.00	0	256,311,000.00
ES23	On 25/01/2023	Spot Bond	123.79417	8.45814	123.79417	8.39087			544,694,348,000.00		4,400,000	263,900,000.00
ES26	On 02/04/2026	Spot Bond	101.89369	10.38714	101.89369	10.31688			1,285,898,367,800.00		12,620,000	52,958,000.00
ES33	On 15/09/2033	Spot Bond	8.78000	90.98208	8.79500	90.78902			3,476,880,000,000.00		396,000,000	883,494,000.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	17.77092	100.52379	17.64147				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	58.34726	101.23849	57.91009				0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	92.16095	100.14918	91.46707				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.46811	100.00000	10.38967				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.18687	100.00000	10.11053				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	67.36403	100.72700	66.73109				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3C	On 15/08/2013	Spot Bond	100.75346	67.48178	100.75346	66.84760			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	65.61603	100.83807	67.22035			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	68.07040	100.88562	67.42997			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	35.49318	106.83968	35.24228			0.00	0	14,848,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	10.07610	102.29365	10.00772			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	12.81665	100.22508	12.72148			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	9.25800	100.22502	9.18925			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	10.60163	101.16350	10.52225			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01781	101.09860	0.01768			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	12.91671	109.77327	12.82389			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	10.05835	98.22086	9.98500			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	56.23937	100.00000	55.84845			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	82.77048	215.70757	81.64287			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	73.10831	105.50847	72.66518			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.53162	127.58470	2.51035			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.74773	273.62971	2.70897			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.61727	149.98730	2.59324			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.22289	199.45863	2.19769			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN04	On 15/09/2015	Spot Bond	121.07209	24.12722	121.07209	23.93867				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	29.45217	100.00000	29.25490				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	29.45217	100.00000	29.25490				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.68234	52.69690	3.66955				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.48363	33.20196	3.47543				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.75443	31.98407	3.74588				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	42.66856	100.55103	42.38305				0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	85.36095	101.09338	84.78034				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	15.41542	100.83125	15.30283				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	46.73392	100.12935	46.38719				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	43.14995	100.07866	42.82996				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	15.04319	100.80714	14.93335				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	15.04319	100.80714	14.93335				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	11.15648	100.52930	11.07340				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	14.82213	100.79281	14.71391				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	12.16827	100.08975	12.07803				0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	95.46088	100.50743	94.03659				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC110	On 15/06/2016	Spot Bond	100.15766	16.73752	100.15766	16.61330			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	10.72222	100.07580	10.64271			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	11.63438	100.08460	11.54810			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	44.63623	100.10209	44.30515			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	10.14453	98.00000	10.06775			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.84576	100.00000	9.76978			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	16.57458	100.15523	16.45159			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	11.61166	100.08737	11.52555			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	13.72474	100.10732	13.62294			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	14.66986	100.11620	14.56104			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	11.13336	100.08283	11.05079			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	12.08568	102.36455	11.99423			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	15.99280	100.12857	15.87415			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	11.44481	100.08579	11.35995			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.56935	100.00000	7.51095			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	12.28954	100.10168	12.19839			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	14.43127	100.12161	14.32421			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	11.23525	100.09179	11.15193			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC129	On 20/09/2017	Spot Bond	100.09811	11.90822	100.09811	11.81990			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	13.76977	100.11547	13.66762			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	12.86149	100.10701	12.76609			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	14.31916	100.12057	14.21293			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	15.12634	100.12805	15.01412			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	13.73612	100.11516	13.63423			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	13.34367	100.11151	13.24469			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	12.07645	100.09968	11.98689			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	11.87458	100.09779	11.78650			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	14.61065	100.12327	14.50226			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	14.44248	100.12172	14.33534			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	13.98279	100.11745	13.87906			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	14.63307	100.12348	14.52452			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	12.58113	100.10439	12.48781			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.28012	100.09221	11.19646			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.66472	100.07700	9.59306			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	15.27207	100.12940	15.15877			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC146		On 20/09/2014	Spot Bond	100.09221	31.62205	100.09221	31.38752		0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	100.10419	19.90589	100.10419	19.75824		0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	100.72629	13.99783	100.72629	13.89568		0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	100.09926	19.41760	100.09926	19.27358		0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	100.08547	10.56222	100.08547	10.48389		0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	98.00000	1.40947	98.00000	1.39880		0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	100.08652	10.67440	100.08652	10.59523		0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	100.07817	9.78814	100.07817	9.71556		0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	100.08103	10.09105	100.08103	10.01621		0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	100.10890	13.06334	100.10890	12.96644		0.00	0	0.00
FRC157		On 30/09/2013	Spot Bond	100.20368	55.83404	100.20368	55.30024		0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	100.21459	38.14229	100.21459	37.85910		0.00	0	0.00
FRC159		On 30/09/2013	Spot Bond	100.20368	60.21707	100.20368	59.64138		0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	100.19795	38.05313	100.19795	37.77064		0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	100.07944	1.63873	100.07944	1.62658		0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	100.38297	0.67169	100.38297	0.66670		0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	100.00000	0.89272	100.00000	0.88117		0.00	0	50,000,000.00
FRC17		On 03/06/2014	Spot Bond	100.57737	43.06985	100.57737	42.78160		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29	On 22/07/2014	Spot Bond	101.33365	39.42642	101.33365	39.13077				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	23.15566	100.08266	22.98394				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	18.03647	100.08218	17.90272				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	56.98894	101.28616	56.56178				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.50460	98.45245	10.42783				0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	97.83541	115.36525	96.93615				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	83.61795	101.29693	82.85442				0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	50.00006	100.00000	50.00002				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	42.46353	100.06887	42.14866				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	9.54122	101.11641	9.46982				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.26227	115.36587	5.22271				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	12.89307	100.08387	12.79744				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	12.99184	100.08483	12.89550				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.03081	115.54905	4.00046				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	29.55812	113.64754	29.37426				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	3.69876	115.36587	3.67095				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.35700	117.71276	5.31607				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC74	On 20/09/2016	Spot Bond	118.00209	9.68915	118.00209	9.62728			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	10.54021	101.27177	10.46123			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	19.94935	100.00000	19.80151			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	19.59337	100.20020	19.44791			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	17.84531	100.17418	17.71286			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	108.19561	4.73000	108.12638			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	18.06249	100.17741	17.92843			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	11.61970	100.07144	11.53354			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	12.82720	100.08326	12.73208			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	33.58772	100.11237	33.33857			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	14.45151	100.09907	14.34431			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	14.03449	100.09502	13.93040			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	96.07932	100.06298	95.36722			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	96.08820	100.06521	95.37602			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	96.12496	100.06023	95.41253			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	96.21565	100.06131	95.50255			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	11.20056	100.08049	11.11749			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	16.97648	100.16123	16.85049			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC96	On 20/03/2017	Spot Bond	100.08038	11.18944	100.08038	11.10645				0.00	0	3,000,000.00
FRC97	On 20/03/2015	Spot Bond	97.80179	25.01524	97.80179	24.83352				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	17.53037	100.16949	17.40026				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	15.50846	100.83728	15.39518				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	78.39865	99.94942	77.72692				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	79.25680	101.49845	78.56972				0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	78.52026	99.46188	77.85000				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	78.93118	103.49133	78.23676				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	78.92503	97.69123	78.26051				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	78.37158	100.87998	77.69532				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	78.61347	101.02852	77.93437				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	78.91048	101.21079	78.22787				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	79.09686	101.32512	78.41205				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	18.24484	144.28965	18.07671				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	64.11667	100.90946	63.49997				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	38.52738	103.60434	38.23272			103,604,340,000.00	1,000,000	1,000,000.00	
FRJ15	On 04/04/2015	Spot Bond	101.69223	20.08556	101.69223	19.93447				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ16	On 21/01/2016	Spot Bond	103.43851	14.81829	103.43851	14.70511			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	9.14744	102.25429	9.07829			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.88330	101.76484	8.81789			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	13.95511	100.00000	13.87583			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.84646	261.70847	2.80748			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.74964	273.38978	2.71087			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.89001	256.75899	2.85094			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.30741	123.65104	2.28906			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	7.05784	101.04016	7.00505			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.54788	123.78317	2.52696			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	12.72266	101.29456	12.62729			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	10.87356	101.45459	10.79194			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	78.73859	101.10626	78.05801			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	6.93417	100.92257	6.88178			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	61.82541	100.00005	61.36725			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.22819	98.38735	2.21290			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	93.00420	101.21006	92.32473			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	95.80347	100.00000	95.09730			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS67	On 25/05/2013	Spot Bond	100.42877	95.46752	100.42877	94.03704			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.76057	100.00000	0.75562			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	13.50342	104.97509	13.39893			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	91.81970	100.28475	90.46602			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	90.03294	100.19981	88.73214			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	6.64750	100.80772	6.59848			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	17.83566	101.07593	17.70221			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.28275	100.44759	9.21368			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	42.48466	100.17395	42.16934			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	16.12950	100.76967	16.00916			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	38.25311	100.98200	37.96715			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	76.85695	100.85889	76.20512			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	13.01970	102.64440	12.92094			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	55.86799	100.85054	55.45084			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.71473	108.09035	2.69477			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	1.68861	101.11747	1.67624			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	59.36622	100.16642	58.92563			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On 01/09/2014	Spot Bond	107.16699	36.02531	107.16699	35.77002			0.00	0	349,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	26.67278	108.33117	26.48210			0.00	0	1,410,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	14.88253	107.16932	14.77707			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	12.84850	109.08100	12.75614			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	12.87192	117.62764	12.77415			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	10.46587	108.91524	10.39073			0.00	0	2,160,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	10.65108	118.59653	10.56965			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	13.11893	109.40010	13.02593			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	11.71314	86.57971	11.64389			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	16.18403	100.55204	16.06351			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	15.58962	101.32185	15.47272			0.00	0	5,000,000.00
GFC03	On 10/04/2015	Spot Bond	101.40666	20.53796	101.40666	20.38385			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	14.31839	107.64302	14.21711			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	104.61417	100.00000	103.79687			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	101.16997	100.00000	100.38163			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	95.53364	100.37860	94.78655			0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	100.00000	82.39278	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
GRA292	On 15/02/2013	Spot Bond	100.00000	98.91599	100.00000	98.11828	0.00	0	0.00			
GRA300	On 15/02/2013	Spot Bond	99.24126	98.92413	99.24126	98.13229	0.00	0	0.00			
GRA301	On 20/03/2013	Spot Bond	98.75737	90.89998	98.75737	90.23420	0.00	0	0.00			
GRA302	On 17/05/2013	Spot Bond	100.00000	99.99973	100.00000	99.99952	0.00	0	0.00			
GRB90	On 26/04/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919	0.00	0	0.00			
GRD166	On 15/02/2013	Spot Bond	100.00000	98.91599	100.00000	98.11828	0.00	0	0.00			
GRD183	On 12/04/2013	Spot Bond	100.00000	85.88235	100.00000	85.28037	0.00	0	0.00			
GRD184	On 17/04/2013	Spot Bond	100.00000	84.88372	100.00000	84.29561	0.00	0	0.00			
GRD185	On 02/05/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321	0.00	0	0.00			
GRD186	On 08/05/2013	Spot Bond	100.00000	80.93126	100.00000	80.39648	0.00	0	0.00			
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.66248	101.20169	7.60509	0.00	0	0.00			
GRDC1	On 10/01/2018	Spot Bond	101.57032	9.51714	101.57032	9.44562	0.00	0	0.00			
GRH1A1	On 25/10/2017	Spot Bond	100.58455	7.79119	100.58455	7.73315	0.00	0	0.00			
GRH1A2	On 25/10/2017	Spot Bond	100.59878	7.94297	100.59878	7.88379	0.00	0	0.00			
GRH1A3	On 25/10/2017	Spot Bond	100.62628	8.23629	100.62628	8.17491	0.00	0	0.00			
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.15428	100.00000	2.13765	0.00	0	0.00			
GRH1B	On 25/10/2017	Spot Bond	100.66039	8.60020	100.66039	8.53609	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1C	On 25/10/2017	Spot Bond	100.70773	9.10529	100.70773	9.03738			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	30.75802	100.25900	30.52956			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	12.55566	101.08226	12.46375		6,135,693,182,000.00	60,700,000	15,350,000.00	
GRT03	On 15/10/2015	Spot Bond	101.25499	15.26665	101.25499	15.15225			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	11.42405	100.11004	11.33931			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	26.64131	101.64234	26.44099		40,656,936,000.00	400,000	200,000.00	
GRT06	On 11/12/2017	Spot Bond	100.23736	9.26603	100.23736	9.19722			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	11.76439	99.99999	11.67721			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	19.80823	101.18024	19.65990			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	9.16750	100.20054	9.09945			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	84.88372	100.00000	84.29561			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	52.45758	101.50868	52.45754			0.00	0	0.00
HMS1B3	On 19/02/2013	Spot Bond	101.50868	52.45758	101.50868	52.45754			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00027	100.00000	50.00024			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	76.97103	100.00000	76.53203			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B7	On 19/07/2013	Spot Bond	101.18125	81.67107	101.18125	80.94370				303,543,750,000.00	3,000,000	1,000,000.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	20.03011	101.21718	19.88006				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	20.20671	107.10005	20.04754				0.00	0	0.00
HMS1C2	On 19/02/2013	Spot Bond	101.59173	52.58479	101.59173	52.58475				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	81.73039	101.22625	81.00223				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	20.33034	101.28016	20.17796				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	18.06469	117.06290	17.91078				0.00	0	0.00
HMS1D2	On 19/02/2013	Spot Bond	101.69896	52.74920	101.69896	52.74916				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	81.83713	101.30724	81.10756				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	20.71601	101.36111	20.56063				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	18.92496	114.94363	18.76629				0.00	0	0.00
HMS1E2	On 19/02/2013	Spot Bond	102.07916	53.33039	102.07916	53.33034				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	81.97940	101.41519	81.24795				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	21.18683	101.46001	21.02778				0.00	0	0.00
HMS1F2	On 19/02/2013	Spot Bond	102.24978	53.68688	102.24978	53.68684				0.00	0	0.00
HMS1G2	On 19/02/2013	Spot Bond	102.77072	54.53530	102.77072	54.53526				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	8.40675	120.49879	8.34130				2,663,023,259,000.00	22,100,000	43,667,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.70609	278.97229	2.66742				0.00	0	96,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.70234	279.46415	2.66367				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	8.65286	109.78196	8.59033				0.00	0	29,405,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	8.62954	110.08516	8.56704				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.12600	113.00864	1.12600	112.96935				34,906,000,000.00	31,000,000	511,722,287.00
I2038	On 31/01/2038	Spot Bond	1.84000	111.38745	1.84000	111.34218				12,880,000,000.00	7,000,000	249,292,591.00
I2050	On 31/12/2050	Spot Bond	1.95000	118.19895	1.95000	118.14985				2,437,500,000.00	1,250,000	415,807,882.00
IBC01	On 16/03/2015	Spot Bond	94.50000	24.89082	94.50000	24.75510				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	27.93098	111.10415	27.72720				0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	98.74865	100.38955	97.99977				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	22.15145	101.98179	21.98440				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090	21.48960	100.56090	21.32956				0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	82.64291	99.93156	81.55610				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	63.31124	100.23834	62.84108				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	42.64977	100.38793	42.33262				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	48.37873	104.99431	48.04154				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	18.45281	110.23108	18.31903				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	13.57101	114.54738	13.46954				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23		On 21/04/2014	Spot Bond	103.99743	44.47583	103.99743	44.16993		0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	101.06758	38.52618	101.06758	38.23797		0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	100.58995	30.05312	100.58995	29.83408		0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	111.22906	29.54300	111.22906	29.32328		222,458,120,000.00	2,000,000	1,000,000.00
IBL28		On 18/08/2016	Spot Bond	108.02289	11.95085	108.02289	11.86699		0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	100.81617	26.03056	100.81617	25.83408		0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	100.86946	9.82365	100.86946	9.74947		0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	123.12082	3.46707	123.12082	3.43961		0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	127.68743	2.23323	127.68743	2.21502		0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	99.85267	20.85758	99.85267	20.70323		0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	99.84531	9.59902	99.84531	9.52799		0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	108.72274	12.10767	108.72274	12.02134		0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	100.33316	21.72208	100.33316	21.56062		0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	100.11008	10.06154	100.11008	9.98691		0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	100.65809	10.49420	100.65809	10.41767		0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	102.66026	9.49149	102.66026	9.42689		0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	99.50921	8.08327	99.50921	8.02934		39,803,684,000.00	400,000	107,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IC02	On 09/05/2013	Spot Bond	100.00000	88.01991	100.00000	87.43956			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00145	100.00000	0.00144			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	22.37552	100.89947	22.22538			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	22.37552	100.89947	22.22538			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	8.63702	101.97863	8.57824			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.48521	100.89947	8.42828			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	15.29132	100.90751	15.17709			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	15.06479	100.84756	14.95231			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	15.28833	99.83295	15.17520			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	20.44701	114.58662	20.29492			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	29.89034	99.86601	29.66911			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	29.89034	99.86601	29.66911			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	9.91787	100.72296	9.84550			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.44407	100.00000	8.38150			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	80.36739	101.81841	79.65654			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	77.24387	101.39919	76.58087			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	65.46578	101.19088	64.84823			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	28.11439	103.56174	27.92062			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04E	On 27/08/2013	Spot Bond	100.41740	64.41031	100.41740	63.80673			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	65.36922	100.58388	66.26090			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	86.42681	101.41671	85.85933			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	16.53972	101.24311	16.41441			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	69.57844	100.00000	69.18318			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	99.19658	99.72897	99.19658	98.92460		3,174,290,560,000.00	32,000,000	16,000,000.00	
IND308	On 19/02/2013	Spot Bond	99.09525	97.87422	99.09525	97.10017			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	96.09079	98.99412	95.34533			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	94.37490	98.88812	93.65650			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	92.72238	98.78695	92.02953			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	91.12995	98.68599	90.46128			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	87.95181	100.00000	87.32057			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND315	On 09/04/2013	Spot Bond	100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.51146	100,000.00000	0.49082			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	82.95455	100.00000	82.39278			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	82.76644	100.00000	82.20721			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	82.57919	100.00000	82.02247			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	82.20721	100.00000	81.65548			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.11111			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	81.47321	100.00000	80.93126			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	81.29176	100.00000	80.75221			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	80.93126	100.00000	80.39648			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND333	On 09/05/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	69.71070	100.00000	69.31468				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	68.79015	100.00000	68.39936				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	67.88176	100.00000	67.49613				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	66.98536	100.00000	66.60483				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	66.10080	100.00000	65.72529				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	65.10417	100.00000	64.73432				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	64.36657	100.00000	64.00091				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	63.51659	100.00000	63.15576				0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	62.67784	100.00000	62.32177				0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	61.85016	100.00000	61.49880				0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	61.03342	100.00000	60.68669				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	60.22745	100.00000	59.88531				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	59.43213	100.00000	59.09451				0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	58.64732	100.00000	58.31415				0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	57.87286	100.00000	57.54409				0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	57.10864	100.00000	56.78421				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND350	On 10/12/2013	Spot Bond	100.00000	56.35450	100.00000	56.03436			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	55.61032	100.00000	55.29441			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	78.46949	100.81810	77.79075			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	78.51240	100.00000	77.86885			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	99.36183	100.70818	97.82297			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	17.52263	101.98370	17.39048			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	17.29442	106.31357	17.15908			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	16.63694	104.39662	16.50884			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	98.64865	100.00000	97.85523			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	96.56085	100.00000	95.80052			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	9.38438	99.99991	9.31484			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	101.11551	100.00000	100.32760			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	33.27992	100.36848	33.03249			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	10.93558	100.00021	10.85453			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	96.30981	100.00000	95.59287			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.32878	6.50000	102.27484			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	90.27416	101.36114	89.62016			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	88.13288	101.10456	87.50931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING161	On 20/03/2017	Spot Bond	100.08473	11.33358	100.08473	11.24954			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	28.34416	101.44140	28.13141			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	98.86783	100.25042	98.10942			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	90.62404	100.25042	89.30779			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	96.05623	100.08567	95.34063			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	95.86319	100.07206	95.15087			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	100.65903	100.37849	99.87186			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	94.00400	100.38408	92.61679			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	64.18146	100.38408	63.58021			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	100.66855	100.37919	99.88130			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	16.09951	100.00000	15.98279			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	10.30369	100.00000	10.22898			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	87.24173	100.27920	86.06525			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	83.70915	100.08647	82.55636			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	86.03568	100.00000	85.22657			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	83.19576	100.00000	82.27477			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	85.75036	100.00000	85.16570			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING32	On 30/04/2013	Spot Bond	100.90615	84.74213	100.90615	84.16790			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	55.36831	100.92542	54.94998			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	55.36831	100.92542	54.94998			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	57.76929	101.29332	57.33626			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	48.95815	100.00000	48.59534			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	30.48467	102.06095	30.25462			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	23.44661	101.68471	23.26827			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	65.05041	100.42003	64.56655			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	20.09475	101.24581	19.94418			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	12.38674	101.27443	12.29391			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	9.30999	101.29354	9.24020			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	13.51349	107.00679	13.41836			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	46.93406	105.51634	46.60562			0.00	0	40,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	16.72105	100.55058	16.59653			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	13.79251	111.16948	13.69183			0.00	0	12,679,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	33.03200	100.64446	32.79115			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	22.96786	100.00026	22.79766			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	23.08412	106.83400	22.92184			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV015	On 20/09/2017	Spot Bond	100.08056	10.37192	100.08056	10.29501			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	9.31035	100.38986	9.24112			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.44177	117.02647	2.42319			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	3.05132	129.51692	3.02554			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	64.15519	100.38643	63.54759			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	8.45403	99.81973	8.39148			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	8.09427	101.53934	8.03346			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	8.00660	101.19270	7.94663			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.27757	100.25130	0.27551			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	8.49757	99.94061	8.43463			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	57.09229	100.95973	56.66559			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.26940	92.45654	2.25459			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.19806	95.34778	2.18336			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	66.11415	100.52241	65.62732			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	97.48616	103.46133	96.76187			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	94.15741	99.88087	93.47910			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	16.25126	114.89453	16.12946			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09	On 30/04/2018	Spot Bond	101.30356	9.78370	101.30356	9.70954			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	3.01894	129.51692	2.99343			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	50.00002	100.00000	99.72678			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	98.64865	100.00000	97.85523			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	96.81698	100.00000	96.05263			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	69.78967	100.00000	69.39163			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	69.31468	100.00000	68.92091			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	99.27921	50.18090	99.27921	50.18086			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	99.16760	99.19151	99.16760	98.39600			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	97.35757	99.06633	96.59186			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	95.59376	98.96527	94.85618			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	93.89642	98.85919	93.18547			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	92.26141	98.75808	91.57561			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	90.34653	100.00000	89.68059			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138			0.00	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	83.33333	100.00000	82.76644				0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			200,000,000,000.00	2,000,000	2,000,000.00	
IVA319	On 12/05/2013	Spot Bond	100.00000	80.21978	100.00000	79.69432				0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	80.04386	100.00000	79.52070				0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	79.86871	100.00000	79.34783				0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	79.69432	100.00000	79.17570				0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	79.52070	100.00000	79.00433				0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	79.34783	100.00000	78.83369				0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	79.17570	100.00000	78.66379				0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	79.00433	100.00000	78.49462				0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	78.83369	100.00000	78.32618				0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	78.66379	100.00000	78.15846				0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	78.49462	100.00000	77.99145				0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	78.32618	100.00000	77.82516				0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	78.15846	100.00000	77.65957				0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	77.99145	100.00000	77.49469				0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	70.37577	100.00000	69.97597				0.00	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	69.44644	100.00000	69.05192			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	68.52938	100.00000	68.14007			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	67.62443	100.00000	67.24026			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	66.73143	100.00000	66.35234			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	65.85022	100.00000	65.47614			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	64.98066	100.00000	64.61151			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	64.12257	100.00000	63.75829			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	63.27581	100.00000	62.91635			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	62.44024	100.00000	62.08552			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	61.61570	100.00000	61.26567			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	60.80205	100.00000	60.45664			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	59.99914	100.00000	59.65829			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	59.20683	100.00000	58.87049			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	58.42499	100.00000	58.09309			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	57.65347	100.00000	57.32595			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	56.89214	100.00000	56.56895			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	56.14087	100.00000	55.82194			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	55.39951	100.00000	55.08479			0.00	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	85.56920	99.74330	84.78343			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.93676	100.81205	8.87150			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	38.09071	101.01716	37.80588			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	19.64199	101.02507	19.49511			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	8.89334	100.00000	8.82743			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	78.46949	100.81807	77.79076			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.68775	52.53190	100.68775	52.53187			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	82.79712	100.65963	99.46173			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	78.71720	100.00000	78.03468			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	84.38129	100.00000	83.83098			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	63.53600	100.00000	63.07536			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	52.87715	100.00000	52.48531			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	15.10820	101.04078	14.99520			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	27.29530	100.00000	27.09304			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	86.80079	100.00000	86.21693			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	86.52065	100.00000	85.93868			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	107.32489	104.62962	106.45197			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB007	On 31/08/2017	Spot Bond	102.42188	2.32747	102.42188	2.31157				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	9.78768	101.21431	9.71354				0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	94.38865	100.00000	93.70959				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	12.16160	153.49881	12.04733				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	56.35179	101.46222	55.92875				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	21.24099	100.47188	21.08292				0.00	0	10,000,000.00
LGL02	On 13/08/2017	Spot Bond	103.08494	9.59292	103.08494	9.52812				0.00	0	5,171,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.45931	101.72477	1.44946				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	9.90535	100.30391	9.83174				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	21.03111	100.60223	20.89033				0.00	0	10,000,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	4.04397	100.33330	4.01392				0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	50.00002	100.00000	99.72678				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	69.31468	100.00000	68.92091				0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	78.24328	100.80210	77.56853				0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	92.94848	98.89515	92.25151				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	57.91278	101.14527	57.47924				0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	99.30996	50.17311	99.30996	99.19036				0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	93.89061	98.95948	93.17902				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ028	On 12/04/2013	Spot Bond	98.43044	86.07308	98.43044	85.47786			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	70.87379	100.00000	70.46332			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	100.00000	80.04386	100.00000	100.00000			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	99.38845	50.15342	99.38845	50.15338			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	97.35487	99.17027	96.58841			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	80.93126	100.00000	80.39648		61,700,000,000,000.00	617,000,000	750,000,000.00	
MBF018	On 15/04/2013	Spot Bond	101.29323	87.98300	101.29323	87.36390			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	39.48926	101.31233	39.19320			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	95.16265	100.54173	93.74237			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	44.24360	100.58073	43.92118			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	27.80320	101.30733	27.59477		303,921,990,000.00	3,000,000	1,000,000.00	
MBF028	On 16/04/2015	Spot Bond	101.17095	19.69045	101.17095	19.54302			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	15.83848	99.84625	15.71996			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	8.66060	99.84060	8.59579			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	60.34323	100.25866	59.89000			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	56.10619	101.08567	55.68639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP18U	On 28/01/2014	Spot Bond	100.00000	56.53244	100.00000	56.11351			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	98.11828	100.00000	97.33333			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	44.33950	100.00000	44.01803			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	40.23215	100.00000	39.93401			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	24.57784	100.00000	24.39570			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	22.47356	100.00000	22.31062			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.23858	100.00000	6.19235			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	15.23090	100.00000	15.11803			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	11.32655	109.95029	11.24506			0.00	0	69,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	30.79551	100.21678	30.56686			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	59.36128	100.18427	58.92066			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	24.27358	100.20050	24.09338			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	32.67008	101.34831	32.45006			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	32.71994	101.35889	32.49957			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	13.43444	101.41174	13.34392			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	7.86174	103.44664	7.80760			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.53680	103.61067	7.48484			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	15.84167	101.86568	15.73454			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB4	On 05/01/2019	Spot Bond	104.35890	10.39513	104.35890	10.32304				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	10.47309	104.67108	10.40028				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	29.01177	106.18586	28.80883				0.00	0	69,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	16.16583	100.06286	16.04597				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.89450	100.06556	7.83597				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	10.88524	110.15502	10.79733				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	21.27994	107.16233	21.12914				0.00	0	25,400,000.00
MIL01	On 31/05/2015	Spot Bond	100.44922	22.92704	100.44922	22.75646				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	12.37385	104.78971	12.28821				0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	94.27088	100.42970	92.85135				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	12.04109	104.79935	11.95776				0.00	0	6,676,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	35.89076	110.61908	35.62982				0.00	0	1,588,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	19.95686	110.59153	19.81180				0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	11.07602	115.34633	10.99274				0.00	0	3,001,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	60.98813	102.81634	60.57255				0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	90.89861	98.77372	90.23274				0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	86.66979	98.48888	86.06596				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC14	On 26/04/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.76961	100.00000	5.72778			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.12290	100.00000	0.12201			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.04228	100.00000	5.99847			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.11665	100.00000	6.07230			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.61468	100.89771	5.57366			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.69101	100.61875	5.64952			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	5.78887	100.62967	5.74666			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	5.83779	100.63509	5.79522			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	5.89648	100.64159	5.85349			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	6.04319	100.65787	5.99911			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	6.14096	100.66881	6.09617			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	6.24850	100.68074	6.20292			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	6.34623	100.69157	6.29994			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	6.39510	100.69687	6.34845			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	6.98099	100.76218	6.93003			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	7.66359	100.83813	7.60761			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.12290	100.00000	0.12201			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.12290	100.00000	0.12201			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	9.69743	103.67668	9.63054			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	38.35244	101.36748	38.06475			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	26.40473	100.92433	26.20744			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	22.61925	100.76441	22.45414			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	10.21771	100.97362	10.14299		40,389,448,000.00		400,000	200,000.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	16.90928	100.60434	16.78603			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	9.30061	100.47967	9.23289			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	22.47381	112.76469	22.30787			0.00	0	9,134,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	17.49322	100.61353	17.36288		402,454,120,000.00		4,000,000	2,000,000.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	14.14375	122.79495	14.03197			0.00	0	4,718,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.54896	32.99078	3.54065			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	87.06924	101.43082	86.46158			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	25.50317	108.29303	25.32190			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	20.11592	101.23516	19.96520			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	7.70275	101.30698	7.64500			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	47.16638	104.56520	46.83874			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8B	On 24/03/2014	Spot Bond	100.00004	41.68873	100.00004	41.37980			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	18.00889	109.74955	17.87879			0.00	0	6,288,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	13.04277	100.00006	12.94611			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	106.23776	119.17407	105.31887			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	100.49504	100.33399	99.72355			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	34.32982	100.00000	34.13480			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	43.36212	100.00000	43.11579			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	32.73807	100.00000	32.55209			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	31.04276	100.00000	30.86641			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	23.50323	100.55018	23.33200			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	98.81636	100.22266	98.06810			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	95.73472	99.94761	95.03455			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	95.43751	99.94811	94.74121			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	95.43751	99.94811	94.74121			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	95.43751	99.94811	94.74121			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	22.06943	99.86407	21.90609			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	20.95089	101.50309	20.79355			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	20.53832	101.36582	20.38427			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN58	On 01/06/2015	Spot Bond	100.40506	23.14144	100.40506	22.96933				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	19.22318	80.20911	19.13035				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	17.31366	100.38119	17.18493				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	14.14224	100.00000	14.06190				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	15.11262	101.10639	14.99952				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	15.70164	101.21257	15.58403				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	15.02450	101.03995	14.91212				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	13.11185	101.41775	13.01346				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	15.55614	76.11506	15.48395				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	64.36048	100.41337	63.74406				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	42.57496	100.10537	42.25917				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	42.49832	100.10374	42.18309				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	20.83236	99.82783	20.67821				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	8.45387	100.74066	8.39218				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	9.16545	100.07228	9.09748				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	16.34690	100.06803	16.22569				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	8.77821	101.43571	8.71233				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED11	On 17/09/2015	Spot Bond	110.75661	22.80904	110.75661	22.64305			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	67.53634	105.36061	67.06430			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	47.73702	106.42411	47.40063			0.00	0	3,603,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	8.28268	101.17472	8.22066			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	15.95517	119.90407	15.83144			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	11.64829	108.97397	11.55712			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	98.64865	100.00000	97.85523			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	92.48432	98.87170	91.79442			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	19.42118	100.47393	19.27666			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.34196	156.96491	5.28986			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	8.58074	115.40836	8.51619			0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	92.25566	98.83767	91.56939			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	75.44058	97.39714	74.98771			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	59.50645	100.19307	59.06472			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	11.44296	114.59979	11.34935			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	13.87114	100.55569	13.77007			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	44.69211	100.53494	44.36654			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	96.99003	100.49411	95.51374			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A15	On 22/05/2015	Spot Bond	100.52625	22.50512	100.52625	22.34120				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	11.46057	116.99821	11.36507				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	44.95965	100.56446	44.63205				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	97.15812	100.52540	95.67884				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	22.69984	100.54276	22.53447				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	11.89148	114.44931	11.79430				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	45.27435	100.59918	44.94435				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	97.38223	100.56709	95.89896				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	23.05845	100.57314	22.89042				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	97.41490	100.57316	95.93106				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	97.60275	100.58790	96.11584				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	97.83508	100.65124	96.34375				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	98.13851	100.70756	96.64180				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	10.26066	100.72887	10.18579				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	15.43757	100.67612	15.32498				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	65.94537	134.34526	65.36945				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	44.49163	108.59837	44.17294				0.00	0	44,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA018	On 30/11/2018	Spot Bond	125.30314	12.20241	125.30314	12.10496			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	93.90133	100.00000	93.22416			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	12.18730	134.80590	12.08366		53,922,360,000.00		400,000	4,600,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.73107	171.14853	4.68190			0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	11.14996	135.14144	11.05549			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	87.24091	101.23304	86.63163			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	39.07089	101.21485	38.77821			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	38.95452	101.18197	38.66280			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	12.11177	101.47481	12.02281			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	26.47262	100.95122	26.27256			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	79.81224	100.91565	79.11731			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	19.52300	101.05067	19.37696			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	14.91806	100.00000	14.80750			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	14.96656	100.00000	14.85566			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	14.99568	100.00000	14.88455			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	15.69418	100.00000	15.57787			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	16.47029	100.00000	16.34824			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	21.32102	100.00000	21.16302			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond	108.19161	19.46776	108.19161	108.19161	19.32950			0.00	0	79,786,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.65129	100.00000	100.00000	5.60894			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	15.74591	104.37000	104.37000	15.65368			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	22.79680	100.00000	100.00000	22.62787			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.55573	100.00000	100.00000	6.50715			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	88.41806	100.19068	100.19068	87.17073			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	101.20158	100.38733	100.38733	100.40803			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	51.64052	100.00000	100.00000	51.34715			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	97.33333	100.00000	100.00000	96.56085			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	73.62095	100.00000	100.00000	73.20272			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	97.32093	100.47782	100.47782	96.54498			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	42.73240	100.10564	100.10564	42.41542			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	37.70024	100.09773	100.09773	37.41102			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	87.28128	100.09376	100.09376	86.06244			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	87.40798	100.09863	100.09863	86.18733			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	61.48718	100.10500	100.10500	60.89984			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	42.86335	100.10840	100.10840	42.54540			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1G	On 15/06/2014	Spot Bond	100.10173	37.69893	100.10173	37.40970				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	87.61914	100.10673	86.39545				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	61.53231	100.10663	60.94453				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	43.15606	100.11457	42.83593				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	37.69735	100.10653	37.40812				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	87.99922	100.12130	86.77008				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	43.47957	100.12138	43.15702				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	37.69551	100.11212	37.40628				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	88.33706	100.13423	87.10306				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	45.67647	100.68448	45.34329				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	37.30707	116.98567	37.02022				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	30.29767	91.25497	30.10950				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.86303	40.60007	0.86040				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	5.30500	125.12254	5.32000	125.02793			42,847,239,386,000.00	076,765,200	5,857,671,000.00	
R158	On 15/09/2015	Spot Bond	124.15418	23.47579	124.15418	23.28656				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	15.45348	86.87026	15.36137				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	18.00254	130.95502	17.85122				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159P	On 15/09/2016	Spot Bond	82.70497	8.34263	82.70497	8.29491			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	69.92803	107.05466	69.52064			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.31500	128.93237	7.34000	128.60071		56,330,797,391,330.00	700,724,182	9,294,974,000.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.77909	38.29047	0.77685			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.71594	36.16829	0.71398			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	217.01250	174.44576	216.91144	172.03303			0.00	0	842,000,000.00
R197	On 07/12/2023	Spot Bond	0.98500	285.63121	0.98500	285.53534		47,377,997,650.00	48,099,490	116,001,543.00	
R201	On 21/12/2014	Spot Bond	5.12000	107.59239	5.13000	107.52924		3,301,398,292,480.00	644,804,354	665,259,177.00	
R202	On 07/12/2033	Spot Bond	1.82500	211.37501	1.81500	211.61906		661,272,142,500.00	362,340,900	962,134,797.00	
R2023	On 28/02/2023	Spot Bond	6.76000	110.64117	6.79000	110.35436		15,648,352,200,000.00	314,845,000	2,299,712,000.00	
R203	On 15/09/2017	Spot Bond	5.72000	113.47193	5.73000	113.37657		12,263,665,974,560.00	143,997,548	5,129,604,452.00	
R204	On 21/12/2018	Spot Bond	5.98000	110.98990	5.98000	110.93601		16,449,054,224,720.00	750,677,964	4,979,772,703.00	
R2048	On 28/02/2048	Spot Bond	108.88836	11.91429	108.88836	11.82877		184,335,797,983,680.00	692,888,000	4,012,000,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	40.50514	100.00000	40.20497			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.12500	102.67352	5.13500	102.62132		3,192,875,000,000.00	623,000,000	1,129,120,000.00	
R207	On 15/01/2020	Spot Bond	6.28000	105.91402	6.30500	105.71652		13,241,691,488,000.00	108,549,600	4,910,948,000.00	
R208	On 31/03/2021	Spot Bond	6.42000	104.53993	6.45000	104.29537		19,576,158,883,440.00	049,245,932	9,703,641,453.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 31/03/2036	Spot Bond	8.20000	82.21393	8.21500	82.02957		11,730,313,200,000.00	430,526,000	8,161,922,000.00	
R210	On 31/03/2028	Spot Bond	1.44500	164.84222	1.44500	164.78068		1,852,490,000.00	1,282,000	126,908,191.00	
R211	On 31/01/2017	Spot Bond	0.16000	114.27666	-0.16000	114.24756		(131,696,000.00)	823,100	1,016,805,498.00	
R212	On 31/01/2022	Spot Bond	0.82000	133.11794	0.81000	133.18240		3,535,355,462,000.00	311,409,100	1,870,912,211.00	
R213	On 28/02/2031	Spot Bond	7.89500	94.63195	7.93000	94.25901		10,068,099,744,770.00	275,250,126	5,462,081,000.00	
R214	On 28/02/2041	Spot Bond	84.68795	10.56888	84.68795	10.50720		522,518,977,407,350.00	169,933,000	6,740,239,000.00	
R223C	On 15/03/2013	Spot Bond	98.99493	92.01409	98.99493	91.33032		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	62.88152	96.64575	62.47199		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	43.13988	94.28171	42.86461		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	30.09520	91.87036	29.90724		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	21.54252	88.83566	21.41168		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	86.87026	15.45348	86.87026	15.36137		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	84.86749	11.25031	84.86749	11.18455		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	82.70497	8.34263	82.70497	8.29491		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	97.62766	74.19967	97.62766	73.76050		0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	95.17874	51.30873	95.17874	50.98057		0.00	0	0.00	
R325C	On 21/06/2014	Spot Bond	92.80992	35.53320	92.80992	35.31062		0.00	0	0.00	
R326C	On 21/12/2014	Spot Bond	90.60553	24.96137	90.60553	24.80811		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R327C	On 21/06/2015	Spot Bond	87.76872	17.99197	87.76872	17.88439			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	12.99812	85.82547	12.92184			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	9.55856	83.71772	9.50362			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.17354	81.42381	7.13327			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.76406	77.48625	5.73303			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.51256	75.13464	4.48890			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.68518	72.16183	3.66651			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.95637	70.13136	2.94176			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.40119	68.17127	2.38960			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.97801	66.23386	1.96871			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.77260	63.06100	1.76461			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.50267	61.24492	1.49606			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.32432	59.05342	1.31869			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.14524	57.39997	1.14048			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	0.99932	55.80907	0.99528			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.87946	54.27807	0.87599			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.77680	52.85822	0.77381			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R344C	On 21/12/2023	Spot Bond	51.49553	0.69091	51.49553	0.68831			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.04696	44.45722	1.04350			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.97596	43.11572	0.97282			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.91521	41.83089	0.91235			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.86303	40.60007	0.86040			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.81802	39.42073	0.81560			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.77909	38.29047	0.77685			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.74532	37.20704	0.74322			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.71594	36.16829	0.71398			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	45.33117	100.16140	44.99477			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	82.78905	101.36584	82.04176			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	14.38872	101.68455	14.28049			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	24.21697	100.60342	24.04045			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.35457	100.00000	2.33712			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	99.77364	100.25681	99.01019			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	91.55107	100.32689	90.21400			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	91.55177	100.32010	90.21477			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	63.32193	100.32441	62.71592			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB01	On 30/03/2015	Spot Bond	101.54349	20.76933	101.54349	20.61330				203,086,980,000.00	2,000,000	1,000,000.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	85.01823	100.00000	84.63411				0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	93.81511	100.26310	93.09537				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	27.41841	101.21857	27.21302				0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	99.95173	5.87500	105.77285				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	17.64586	100.60466	17.51724				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	58.99123	101.28378	58.54908				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.33629	100.77784	8.27543				0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	99.18009	100.58027	98.37352				0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	86.49289	100.00000	85.88235				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	100.00000	8.24757	100.00000	8.18576				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	44.10439	100.38116	43.77644				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	104.28821	100.60804	103.47089				0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	104.90715	100.65009	104.08466				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	34.50682	102.09902	34.25197				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	14.06081	99.79665	13.95680				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP006	On 30/04/2019	Spot Bond	101.65073	11.78127	101.65073	11.69169			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	15.11753	101.46985	15.00276			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	15.11753	101.46985	15.00276			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	82.59415	101.38750	81.85074			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	65.97426	100.62446	65.35493			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	62.50639	100.24328	61.90860			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	58.85009	101.50905	58.40812			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	14.90850	99.91990	14.79810			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	13.00082	99.90988	12.90456			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	86.63772	100.25061	85.41486			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	9.96624	100.36848	9.89215			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	53.93644	100.00000	53.53675			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	45.35280	100.51732	45.01516			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	39.59249	100.00000	39.30544			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	32.83343	100.62598	32.59405			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.28672	5.25000	100.24366			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.70742	100.00000	0.70217			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.83740	100.00000	3.80896			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP07U	On 31/01/2016	Spot Bond	100.00000	8.83014	100.00000	8.76397				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	18.39206	101.48404	18.26738				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	11.52954	115.23085	11.44340				0.00	0	5,122,000.00
SBC2	On 28/04/2016	Spot Bond	104.86804	10.01665	104.86804	9.95778				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	14.45547	114.56238	14.34738				0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	12.71922	100.56539	12.62655				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	12.05609	107.95466	11.97062				0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	7.37447	101.20234	7.31923				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	8.34498	100.11990	8.28307				0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	7.41016	101.08312	7.35409				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	7.76761	101.24095	7.70941				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	7.74531	101.21627	7.68730				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	23.62611	107.37565	23.45842				0.00	0	14,789,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	93.06259	102.36256	92.39401				0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	11.84280	105.03639	11.76068				0.00	0	6,728,000.00
SBK11	On 09/04/2014	Spot Bond	132.16219	44.04473	132.16219	43.66683				0.00	0	37,000.00
SBN18	On 14/09/2013	Spot Bond	162.56493	51.98409	162.56493	51.47405				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN20	On 31/03/2013	Spot Bond	155.18315	85.55104	155.18315	84.65430			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	24.32792	120.12124	24.13899			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	24.24750	120.50039	24.05872			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	24.20736	120.69056	24.01866			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	91.16636	143.06048	90.23653			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	12.84791	106.46393	12.75735			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	24.29056	120.29708	24.10170			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	24.27046	120.39190	24.08164			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	82.77972	215.59863	81.65242			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	93.90133	100.00000	93.22416			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	9.01967	100.10760	8.95277			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	45.11535	99.06612	44.78381			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	31.18675	100.00010	30.95564			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	11.26023	99.81852	11.17692			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	86.27574	99.79990	85.47823			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	54.88650	100.00000	54.47521			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	13.04910	109.84578	12.95476			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	54.48631	100.78863	54.07515			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS15	On 26/04/2016	Spot Bond	100.87410	11.77444	100.87410	11.68651			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	8.14348	99.99987	8.08313			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.29233	100.00000	1.28372			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.75466	99.99997	8.68978			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	10.23189	113.08735	10.15658			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	11.37340	109.22356	11.29156			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	7.14969	100.77436	7.09750			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	22.58881	100.47821	22.42433			0.00	0	2,500,000.00
SBS23	On 23/05/2017	Spot Bond	100.50480	10.34552	100.50480	10.27018			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	8.52682	100.51996	8.46470			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	10.42044	106.95022	10.34671			0.00	0	1,597,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	9.54167	102.76906	9.47632			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	10.16049	104.14309	10.09015			0.00	0	220,000.00
SBS7	On 26/03/2013	Spot Bond	103.79928	98.90989	103.79928	98.16367			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	14.02861	120.54819	13.91936			0.00	0	1,814,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	82.96735	120.15971	82.39171			0.00	0	31,000.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.75536	272.67152	2.71658		109,068,608,000.00		400,000	400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.26366	123.12082	4.22989				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	10.41577	114.44000	10.32877				0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	98.38275	100.00000	97.59358				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.06259	100.00000	4.03248				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.22554	82.63494	0.22408				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.54100	120.42805	4.50451				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.32878	6.50000	102.27484				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	12.31220	100.12305	12.22087			200,246,100,000.00		2,000,000	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	82.18409	99.88484	81.10841				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	21.59580	99.87542	21.43594				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	10.56931	100.24421	10.49082				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	103.11523	11.78152	103.11523	11.70106				0.00	0	41,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	1.66169	100.24161	1.64935				0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	105.71322	72.63821	105.71322	72.13740				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	112.32955	17.26973	112.32955	17.14468				0.00	0	12,716,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	79.32145	101.56711	78.84396				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	105.65786	12.95162	105.65786	12.86088				0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	31.37167	100.80059	31.14261				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2	On 21/08/2016	Spot Bond	100.58343	11.81996	100.58343	11.73382			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	17.33480	100.81342	17.20821			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	9.53934	100.58796	9.46982			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	14.94413	107.52630	14.83852			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	19.77899	101.25454	19.63078			0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	100.00000	83.90805	100.00000	83.33333			0.00	0	0.00
SSCP01	On 01/03/2013	Spot Bond	100.00000	95.30026	100.00000	94.55959			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.95566	100.41357	10.87417			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	10.52863	99.94314	10.45065			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	9.30605	101.14726	9.23638			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	9.69733	94.17275	9.63585			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	9.72801	93.82087	9.66652			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	28.61791	104.67610	28.42003			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	7.90362	101.56575	7.85000			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	10.43393	100.11486	10.35653			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	12.73504	107.35953	12.64466			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	24.00734	121.64737	23.81902			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN011	On 31/01/2025	Spot Bond	105.50721	1.99784	105.50721	1.98336			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	10.33540	100.00000	10.27875			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	99.45504	100.00000	98.64865			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	98.64865	100.00000	97.85523			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	98.64865	100.00000	97.85523			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	97.59358	100.00000	96.81698			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	96.81698	100.00000	96.05263			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	96.81698	100.00000	96.05263			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	95.80052	100.00000	95.05208			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	98.38275	100.00000	97.59358			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	69.78967	100.00000	69.39163			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	69.78967	100.00000	69.39163			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	69.57844	100.00000	69.18318			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	69.44644	100.00000	69.05192			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	69.31468	100.00000	68.92091			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	69.78967	100.00000	69.39163			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN929	On 19/07/2013	Spot Bond	100.00000	69.78967	100.00000	69.39163				0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	99.72872	99.28767	98.92363				0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	99.19077	99.25974	98.39453				0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	98.13303	99.20138	97.35407				0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	98.13301	99.20211	97.35405				0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	97.87230	99.18693	97.09756				0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	97.09880	99.14341	96.33655				0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	96.33812	99.09929	95.58805				0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	96.08758	99.07862	95.34155				0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	95.34349	99.03521	94.60924				0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	91.34722	98.78368	90.67471				0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074				0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	84.49074	100.00000	83.90805				0.00	0	0.00
SYN971	On 20/02/2013	Spot Bond	100.00000	97.59358	100.00000	96.81698				0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919				0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	100.00000	81.83857	100.00000	81.29176				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	22.36180	119.55998	22.18972				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25	On 30/09/2025	Spot Bond	111.67266	11.17375	111.67266	11.09235			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	39.51353	100.00000	39.24887			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	26.63472	100.00000	26.43735			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	81.29176	100.00000	80.75221			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	81.29176	100.00000	80.75221		70,000,000,000,000.00	700,000,000	300,000,000.00	
TFS06	On 20/03/2014	Spot Bond	104.23307	47.38424	104.23307	47.05594			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	99.37012	50.15803	99.37012	50.15799			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	92.25354	98.86706	91.56710			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	82.57919	100.00000	82.02247			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.66418	52.71245	100.66418	99.17941			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	88.24059	101.16928	87.61592			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	87.01292	101.07247	86.40603			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	18.95712	100.91059	18.81549			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	12.61038	110.02135	12.51910			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	50.00004	100.00000	50.00000			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	99.78232	100.30600	99.01257			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	43.53942	100.55190	44.63463			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	65.42336	100.62855	64.94638			0.00	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	6.75052	101.17076	6.69997				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	6.95808	101.20716	6.90597				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	8.00057	103.42947	7.94549				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	8.83818	100.80622	8.77220				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	9.09139	100.83814	9.02351				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.67250	100.90574	2.65447				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	6.69754	100.17362	6.64783				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	6.96199	100.18041	6.91031				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.74491	100.00000	2.72652				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.40388	101.28535	7.34839				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	9.54681	100.89554	9.47550				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.35552	101.45249	8.29279				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	10.38567	101.00134	10.30802				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	12.25521	102.14068	12.16266				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	13.88663	101.44362	13.78240				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	12.19542	101.20953	12.10407				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.12697	101.06155	6.08113				0.00	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	6.59475	101.14347	6.54538			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.64263	105.45079	6.59102			0.00	0	5,000,000.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.52818	101.30716	7.47174			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	7.94213	101.37985	7.88255			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	12.29600	102.14790	12.20313			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	11.91757	101.15653	11.82835			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	15.07329	101.18212	14.96041			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	12.14753	101.20040	12.05655			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	6.74980	101.18212	6.69925			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	6.85359	101.20040	6.80226			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	6.90546	101.20953	6.85374			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	11.99424	101.17116	11.90443			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	12.14753	101.20040	12.05655			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.67394	101.30089	12.57893			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.42378	101.30089	7.36812			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.67394	101.30089	12.57893			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	13.43818	101.44699	13.33731			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	8.45776	101.48350	8.39425			0.00	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	13.39047	101.43786	13.28996			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	17.18674	102.16719	17.05692			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	12.55892	102.21271	12.46401			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	17.32828	102.19450	17.19736			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	60.28053	99.87885	59.83430			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	26.37023	111.48563	26.17836			0.00	0	2,381,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	6.40146	102.36770	6.36457			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	11.67110	111.51511	11.58569		178,424,176,000.00	1,600,000	995,421,000.00	
TN20	On 17/09/2020	Spot Bond	120.69176	12.83603	120.69176	12.73597		96,553,408,000.00	800,000	315,817,000.00	
TN23	On 06/11/2023	Spot Bond	122.92168	11.36110	122.92168	11.27124		49,168,672,000.00	400,000	134,200,000.00	
TN25	On 19/08/2025	Spot Bond	112.54971	12.93842	112.54971	12.84458		0.00	0	177,700,000.00	
TN27	On 14/11/2027	Spot Bond	105.64973	10.37783	105.64973	10.30513		211,299,460,000.00	2,000,000	9,325,000.00	
TORQ1	On 15/04/2022	Spot Bond	100.66243	6.25106	100.66243	6.20548		0.00	0	0.00	
TORQ2	On 15/04/2022	Spot Bond	100.67816	6.39755	100.67816	6.35089		0.00	0	0.00	
TORQ3	On 15/04/2022	Spot Bond	100.69808	6.58303	100.69808	6.53501		0.00	0	0.00	
TORQ4	On 15/04/2022	Spot Bond	100.70018	6.60255	100.70018	6.55438		0.00	0	0.00	
TORQ5	On 15/04/2022	Spot Bond	100.79857	7.51908	100.79857	7.46418		0.00	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	12.77172	101.00182	12.67830			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	20.12218	101.21676	19.97144			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	9.06554	101.26720	8.99759			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.90438	101.29746	7.84512			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.32656	10.00000	100.23739			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.31842	9.75000	100.23147			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.31945	100.00000	10.23133			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	50.00002	100.00000	99.72678			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	96.81698	100.00000	96.05263			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	69.31468	100.00000	68.92091			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	50.00005	100.00000	50.00001			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	93.89978	98.80121	93.18919			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	82.15545	97.87620	81.61604			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	72.88820	99.82860	72.45489			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	99.36331	50.15973	99.36331	50.15969			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	77.56362	97.76060	77.08321			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	100.00000	67.21915	100.00000	66.84982		4,200,000,000,000.00	42,000,000	21,000,000.00	
TSP138	On 06/02/2014	Spot Bond	100.00000	50.47702	100.00000	50.19026		14,500,000,000,000.00	145,000,000	79,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21	On 02/03/2021	Spot Bond	120.75743	13.56855	120.75743	13.46273				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	39.12180	101.23503	38.82869				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	12.88488	101.32511	12.78827				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	21.85323	101.70719	21.68882				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	14.98389	110.55481	14.87501				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	55.17882	100.00000	54.76534				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	55.40063	100.00000	54.98549				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	55.47457	100.00000	55.05887				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	18.85922	100.80302	18.71688				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	11.67544	100.83292	11.58730				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	8.68079	100.83423	8.61526				0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	100.97218	100.00000	100.18539				0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	100.48367	100.36906	99.69794				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	11.87195	128.75000	11.79148				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	16.33108	121.77342	16.20287				0.00	0	94,604,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	4.11838	243.55465	4.06332				0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	22.63723	107.94222	22.47586				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	110.97172	11.81499	110.97172	11.72887				0.00	0	80,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	9.90339	113.15781	9.83005				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	9.75482	112.59168	9.68287				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	9.58230	113.82178	9.51101				0.00	0	0.00
Z006	On 31/08/2013	Spot Bond	96.69614	64.95773	96.69614	64.53450				0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	53.58626	95.45272	53.24271				0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	17.66809	87.68655	17.56194				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	41.83927	93.89641	41.57466				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	34.84620	92.71091	34.62692				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	14.52523	86.49267	14.43944				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	26.00412	90.84932	25.84321				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	17.63627	87.67412	17.53033				0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.15048	67.16812	2.14018				0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.51751	100.00000	8.46912				0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03430	100.00000	0.03410				0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.51751	100.00000	8.46912				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	22.82194	100.00000	22.69229				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	23.34798	100.00000	23.21535				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA009	On 22/04/2015	Spot Bond	100.00000	21.88811	100.00000	21.76376	0.00	0	0.00	0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	21.88811	100.00000	21.76376	0.00	0	0.00	0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	20.75465	100.00000	20.63675	0.00	0	0.00	0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	20.75465	100.00000	20.63675	0.00	0	0.00	0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	19.64256	100.00000	19.53097	0.00	0	0.00	0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	19.64256	100.00000	19.53097	0.00	0	0.00	0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	18.48444	100.00000	18.37944	0.00	0	0.00	0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	18.48444	100.00000	18.37944	0.00	0	0.00	0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	17.42768	100.00000	17.32867	0.00	0	0.00	0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	17.42768	100.00000	17.32867	0.00	0	0.00	0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	16.40015	100.00000	16.30698	0.00	0	0.00	0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	16.40015	100.00000	16.30698	0.00	0	0.00	0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	15.52138	100.00000	15.43320	0.00	0	0.00	0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	14.68970	100.00000	14.60625	0.00	0	0.00	0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	10.98570	100.00000	10.92329	0.00	0	0.00	0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	10.37733	100.00000	10.31837	0.00	0	0.00	0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	9.76549	100.00000	9.71001	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
ZA026	On 21/06/2016	Spot Bond	100.00000	9.76549	100.00000	9.71001			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	9.24222	100.00000	9.18972			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.73040	100.00000	8.68080			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.21566	100.00000	8.16899			0.00	0	0.00
Total for j-Bonds :									,138,059,271,452,180.00	,306,801,496	91 685 011 692.00
Grand Total:									138,063,916,418,870.00	306,860,240	91 686 833 347.00