



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 17/01/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 18/03/2013	Foreign Exchange Future	8.84260	8.84260	8.88930	8.88930		12.25	115,882,273.00	13,105	306,582.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	2.74900	0.00275	3.83250	0.00383	2.749	21.53	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	2,010.14900	2.01015	1,964.53250	1.96453	2,010.149	21.53	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	2.03160	0.00203	2.93780	0.00294	2.032	21.95	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,159.43160	2.15943	2,113.63780	2.11364	2,159.432	21.95	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	12.76650	0.01277	15.88790	0.01589	12.767	17.94	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,170.16650	1.17017	1,126.58790	1.12659	1,170.166	17.94	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	8.83200	0.00883	11.04220	0.01104	8.832	18.90	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,366.23200	1.36623	1,321.74220	1.32174	1,366.232	18.90	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	4.99280	0.00499	6.26900	0.00627	4.993	20.58	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,712.39280	1.71239	1,666.96900	1.66697	1,712.393	20.58	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	35.61900	0.03562	42.92660	0.04293	35.619	15.40	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	693.01900	0.69302	653.62660	0.65363	693.019	15.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	31.95370	0.03195	38.63660	0.03864	31.954	15.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	739.35370	0.73935	699.33660	0.69934	739.354	15.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	28.72570	0.02873	34.84450	0.03484	28.726	15.93	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	786.12570	0.78613	745.54450	0.74554	786.126	15.93	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	49.91500		0.04992	59.54480	0.05954	49.915	14.60	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	557.31500		0.55731	520.24480	0.52024	557.315	14.60	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	43.52470		0.04352	52.13660	0.05214	43.525	14.92	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	610.92470		0.61092	572.83660	0.57284	610.925	14.92	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	39.78390		0.03978	47.78660	0.04779	39.784	15.13	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	647.18390		0.64718	608.48660	0.60849	647.184	15.13	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	63.44650		0.06345	75.44220	0.07544	63.446	14.10	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	470.84650		0.47085	436.14220	0.43614	470.847	14.10	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	56.05790		0.05606	66.99500	0.06699	56.058	14.33	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	513.45790		0.51346	477.69500	0.47770	513.458	14.33	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	53.50510		0.05351	63.90110	0.06390	53.505	14.44	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	530.90510		0.53091	494.60110	0.49460	530.905	14.44	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	151.87090		0.15187	174.27050	0.17427	151.871	12.48	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	209.27090		0.20927	184.97050	0.18497	209.271	12.48	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	118.52530		0.11853	137.39220	0.13739	118.525	12.94	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	275.92530		0.27593	248.09220	0.24809	275.925	12.94	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	92.29160		0.09229	108.07440	0.10807	92.292	13.41	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	349.69160		0.34969	318.77440	0.31877	349.692	13.41	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	222.42980		0.22243	252.60210	0.25260	222.430	12.10	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	129.82980		0.12983	113.30210	0.11330	129.830	12.10	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	195.87150		0.19587	224.20070	0.22420	195.872	12.18	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	153.27150		0.15327	134.90070	0.13490	153.271	12.18	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	171.63240		0.17163	198.10060	0.19810	171.632	12.25	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	179.03240		0.17903	158.80060	0.15880	179.032	12.25	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	316.03690		0.31604	351.44440	0.35144	316.037	11.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	73.43690		0.07344	62.14440	0.06214	73.437	11.88	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	282.54290		0.28254	316.27430	0.31627	282.543	11.95	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	89.94290		0.08994	76.97430	0.07697	89.943	11.95	0.00	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	8.70	Call	251.32390		0.25132	283.30440	0.28330	251.324	12.03	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	108.72390		0.10872	94.00440	0.09400	108.724	12.03	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	560.35480		0.56035	604.18370	0.60418	560.355	11.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	17.75480		0.01775	14.88370	0.01488	17.755	11.80	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	470.70800		0.47071	513.06900	0.51307	470.708	11.58	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	28.10800		0.02811	23.76900	0.02377	28.108	11.58	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	389.49810		0.38950	427.96440	0.42796	389.498	11.73	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	46.89810		0.04690	38.66440	0.03866	46.898	11.73	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	895.47660		0.89548	941.88320	0.94188	895.477	12.58	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	2.87660		0.00288	2.58320	0.00258	2.877	12.58	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	846.40400		0.84640	892.40060	0.89240	846.404	12.47	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	3.80400		0.00380	3.10060	0.00310	3.804	12.47	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	749.12640		0.74913	794.67110	0.79467	749.126	12.25	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	6.52640		0.00653	5.37110	0.00537	6.526	12.25	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	944.99000		0.94499	991.45680	0.99146	944.990	12.87	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	2.39000		0.00239	2.15680	0.00216	2.390	12.87	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.94690		8.94690	8.99420	8.99420		13.79	17,893,800.00	2,000	60,896.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	108.26720		0.10827	116.43500	0.11643	108.267	17.25	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	1,011.36720		1.01137	972.23500	0.97224	1,011.367	17.25	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	92.67820		0.09268	99.65020	0.09965	92.678	17.82	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	1,145.77820		1.14578	1,105.45020	1.10545	1,145.778	17.82	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	201.61760		0.20162	217.37160	0.21737	201.618	15.12	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	554.71760		0.55472	523.17160	0.52317	554.718	15.12	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	178.70850		0.17871	192.72130	0.19272	178.708	15.50	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	631.80850		0.63181	598.52130	0.59852	631.808	15.50	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	127.04630		0.12705	136.78480	0.13678	127.046	16.67	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	880.14630		0.88015	842.58480	0.84258	880.146	16.67	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	406.46620		0.40647	435.87070	0.43587	406.466	13.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	209.56620		0.20957	191.67070	0.19167	209.566	13.25	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	401.20800		0.40121	430.36360	0.43036	401.208	13.28	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	214.30800		0.21431	196.16360	0.19616	214.308	13.28	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	292.78490		0.29278	314.92470	0.31492	292.785	13.98	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	345.88490		0.34588	320.72470	0.32072	345.885	13.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	411.78200		0.41178	441.43800	0.44144	411.782	13.22	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	204.88200		0.20488	187.23800	0.18724	204.882	13.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.05730		9.05730	9.10660	9.10660		14.53	6,792,975.00	750	23,105.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	170.29860		0.17030	179.45460	0.17945	170.299	18.19	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,312.99860		1.31300	1,272.85460	1.27285	1,312.999	18.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	260.14620		0.26015	274.20310	0.27420	260.146	16.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	842.84620		0.84285	807.60310	0.80760	842.846	16.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	258.07290		0.25807	272.01140	0.27201	258.073	16.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	850.77290		0.85077	815.41140	0.81541	850.773	16.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	256.01830		0.25602	269.84230	0.26984	256.018	16.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	858.71830		0.85872	823.24230	0.82324	858.718	16.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	566.90220		0.56690	596.03080	0.59603	566.902	13.64	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	259.60220		0.25960	239.43080	0.23943	259.602	13.64	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.16080		9.16080	9.21210	9.21210		15.08	0.00	0	6,102.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	364.95060		0.36495	380.99260	0.38099	364.951	16.59	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	894.15060		0.89415	858.89260	0.85889	894.151	16.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	255.76970		0.25577	267.21390	0.26721	255.770	18.20	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,364.96970		1.36497	1,325.11390	1.32511	1,364.970	18.20	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	597.91900		0.59792	622.97280	0.62297	597.919	14.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	415.01900		0.41502	388.77280	0.38877	415.019	14.58	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	588.47460		0.58847	613.17730	0.61318	588.475	14.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	427.67460		0.42767	401.07730	0.40108	427.675	14.64	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	576.79070		0.57679	601.06280	0.60106	576.791	14.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	443.89070		0.44389	416.86280	0.41686	443.891	14.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	705.83900		0.70584	734.76090	0.73476	705.839	13.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	295.03900		0.29504	272.66090	0.27266	295.039	13.92	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	632.61350		0.63261	658.93230	0.65893	632.613	14.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	371.81350		0.37181	346.83230	0.34683	371.813	14.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	619.93630		0.61994	645.79330	0.64579	619.936	14.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	387.03630		0.38704	361.59330	0.36159	387.036	14.43	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,247.16880		1.24717	1,292.09990	1.29210	1,247.169	13.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	86.36880		0.08637	79.99990	0.08000	86.369	13.72	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.35090		9.35090	9.39530	9.39530		15.42	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,167.16920		1.16717	1,197.22010	1.19722	1,167.169	14.14	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	366.26920		0.36627	351.92010	0.35192	366.269	14.14	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	712.84150		0.71284	722.28220	0.72228	712.841	15.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	961.94150		0.96194	926.98220	0.92698	961.941	15.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,555.94590		1.55595	1,595.44830	1.59545	1,555.946	14.23	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	205.04590		0.20505	200.14830	0.20015	205.046	14.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,228.46290		1.22846	1,260.06550	1.26007	1,228.463	14.04	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	327.56290		0.32756	314.76550	0.31477	327.563	14.04	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,197.50000		1.19750	1,228.33330	1.22833	1,197.500	14.09	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	346.60000		0.34660	333.03330	0.33303	346.600	14.09	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.06760		10.06760	10.07390	10.07390		17.39	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,544.93140		1.54493	1,543.11740	1.54312	1,544.931	15.68	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	627.33140		0.62733	619.21740	0.61922	627.331	15.68	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,521.96490		1.52196	1,519.34760	1.51935	1,521.965	15.79	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	654.36490		0.65436	645.44760	0.64545	654.365	15.79	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,499.51570		1.49952	1,496.07890	1.49608	1,499.516	15.89	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	681.91570		0.68192	672.17890	0.67218	681.916	15.89	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.84260		8.84260	8.88930	8.88930		12.25	132,639.00	15	1,315.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	25,738.25780		0.25738	28,971.77990	0.28972	25,738.258	12.01	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	10,478.25780		0.10478	9,041.77990	0.09042	10,478.258	12.01	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	22,802.16050		0.22802	25,855.82910	0.25856	22,802.160	12.09	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	12,542.16050		0.12542	10,925.82910	0.10926	12,542.161	12.09	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	22,242.98100		0.22243	25,260.21480	0.25260	22,242.981	12.10	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	12,982.98100		0.12983	11,330.21480	0.11330	12,982.981	12.10	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	21,693.16070		0.21693	24,673.67780	0.24674	21,693.161	12.12	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	13,433.16070		0.13433	11,743.67780	0.11744	13,433.161	12.12	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	11,275.36150		0.11275	13,096.65840	0.13097	11,275.361	13.04	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	29,015.36150		0.29015	26,166.65840	0.26167	29,015.361	13.04	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.94690		8.94690	8.99420	8.99420		13.79	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	40,646.61870		0.40647	43,587.07300	0.43587	40,646.619	13.25	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	20,956.61870		0.20957	19,167.07300	0.19167	20,956.619	13.25	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	40,120.80410		0.40121	43,036.35710	0.43036	40,120.804	13.28	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	21,430.80410		0.21431	19,616.35710	0.19616	21,430.804	13.28	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	41,178.20370		0.41178	44,143.79810	0.44144	41,178.204	13.22	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	20,488.20370		0.20488	18,723.79810	0.18724	20,488.204	13.22	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.05730		9.05730	9.10660	9.10660		14.53	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	49,410.91290		0.49411	52,022.73130	0.52023	49,410.913	14.09	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	33,680.91290		0.33681	31,362.73130	0.31363	33,680.913	14.09	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	48,960.52160		0.48961	51,553.10040	0.51553	48,960.522	14.12	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	34,230.52160		0.34231	31,893.10040	0.31893	34,230.522	14.12	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	49,865.55100		0.49866	52,496.98980	0.52497	49,865.551	14.06	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	33,135.55100		0.33136	30,836.98980	0.30837	33,135.551	14.06	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.11800		14.11800	14.20460	14.20460		11.34	141,180.00	10	8,616.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	807.95330		0.80795	886.58600	0.88659	807.953	11.03	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	29.95330		0.02995	21.98600	0.02199	29.953	11.03	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	798.64780		0.79865	877.08340	0.87708	798.648	10.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	30.64780		0.03065	22.48340	0.02248	30.648	10.99	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	789.35930		0.78936	867.59300	0.86759	789.359	10.96	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	31.35930		0.03136	22.99300	0.02299	31.359	10.96	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	161.11440		0.16111	182.81400	0.18281	161.114	12.13	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	443.11440		0.44311	378.21400	0.37821	443.114	12.13	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	642.63070		0.64263	710.22550	0.71023	642.631	10.90	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	54.63070		0.05463	35.62550	0.03563	54.631	10.90	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	511.19560		0.51120	570.62500	0.57063	511.196	11.03	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	93.19560		0.09320	66.02500	0.06603	93.196	11.03	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	377.27720		0.37728	426.25250	0.42625	377.277	11.19	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	159.27720		0.15928	121.65250	0.12165	159.277	11.19	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.27920		14.27920	14.36690	14.36690		12.05	0.00	0	3,821.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	274.26480		0.27426	296.08500	0.29608	274.265	13.31	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	795.06480		0.79506	729.18500	0.72918	795.065	13.31	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	176.90020		0.17690	189.99950	0.19000	176.900	14.41	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,197.70020		1.19770	1,123.09950	1.12310	1,197.700	14.41	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	415.57990		0.41558	450.47670	0.45048	415.580	12.25	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	476.37990		0.47638	423.57670	0.42358	476.380	12.25	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	393.43320		0.39343	426.05630	0.42606	393.433	12.39	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	514.23320		0.51423	459.15630	0.45916	514.233	12.39	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	313.62840		0.31363	339.08830	0.33909	313.628	12.96	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	684.42840		0.68443	622.18830	0.62219	684.428	12.96	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	698.16690		0.69817	755.21570	0.75522	698.167	11.44	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	208.96690		0.20897	178.31570	0.17832	208.967	11.44	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	691.89850		0.69190	748.59330	0.74859	691.899	11.45	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	212.69850		0.21270	181.69330	0.18169	212.698	11.45	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	685.67050		0.68567	742.01390	0.74201	685.671	11.47	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	216.47050		0.21647	185.11390	0.18511	216.470	11.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,290.03490		2.29003	2,376.78930	2.37679	2,290.035	13.91	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	10.83490		0.01083	9.88930	0.00989	10.835	13.91	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,320.96150		1.32096	1,402.25640	1.40226	1,320.961	11.13	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	41.76150		0.04176	35.35640	0.03536	41.761	11.13	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.44990		14.44990	14.54070	14.54070		12.01	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	460.60730		0.46061	489.93140	0.48993	460.607	12.63	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	760.70730		0.76071	699.23140	0.69923	760.707	12.63	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	457.56300		0.45756	486.66280	0.48666	457.563	12.65	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	767.66300		0.76766	705.96280	0.70596	767.663	12.65	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	463.67070		0.46367	493.22520	0.49323	463.671	12.61	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	753.77070		0.75377	692.52520	0.69253	753.771	12.61	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.60960		14.60960	14.70350	14.70350		12.87	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	612.73590		0.61274	646.26210	0.64626	612.736	13.39	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	903.13590		0.90314	842.76210	0.84276	903.136	13.39	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	609.57530		0.60958	642.91260	0.64291	609.575	13.41	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	909.97530		0.90998	849.41260	0.84941	909.975	13.41	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	615.91610		0.61592	649.63230	0.64963	615.916	13.37	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	896.31610		0.89632	836.13230	0.83613	896.316	13.37	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09900		0.09900	0.10070	0.10070		16.60	0.00	0	24,086.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	923.34410		0.00923	1,084.54500	0.01085	923.344	16.75	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	23.34410		0.00023	14.54500	0.00015	23.344	16.75	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	220.06400		0.00220	305.12990	0.00305	220.064	16.60	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	320.06400		0.00320	235.12990	0.00235	320.064	16.60	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	31.54440		0.00032	48.21880	0.00048	31.544	18.99	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,131.54440		0.01132	978.21880	0.00978	1,131.544	18.99	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10020		0.10020	0.10190	0.10190		16.59	2,505.00	25	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,095.85800		0.01096	1,248.98640	0.01249	1,095.858	16.23	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	75.85800		0.00076	58.98640	0.00059	75.858	16.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	431.81040		0.00432	525.73030	0.00526	431.810	16.59		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	411.81040		0.00412	335.73030	0.00336	411.810	16.59		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	154.24350		0.00154	192.94550	0.00193	154.244	18.69		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,134.24350		0.01134	1,002.94550	0.01003	1,134.244	18.69		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.80380		11.80380	11.80780	11.80780		11.66		6,137,976.00	520	33,172.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	819.51090		0.81951	822.41310	0.82241	819.511	11.60		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	15.71090		0.01571	14.61310	0.01461	15.711	11.60		0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	809.94730		0.80995	812.81200	0.81281	809.947	11.55		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	16.14730		0.01615	15.01200	0.01501	16.147	11.55		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	38.91190		0.03891	39.03640	0.03904	38.912	14.05		0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	875.11190		0.87511	871.23640	0.87124	875.112	14.05		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	848.27540		0.84828	851.28420	0.85128	848.275	11.73		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	14.47540		0.01448	13.48420	0.01348	14.475	11.73		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	829.08690		0.82909	832.02570	0.83203	829.087	11.64		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	15.28690		0.01529	14.22570	0.01423	15.287	11.64		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.95000		11.95000	11.95550	11.95550		12.95		0.00	0	31,460.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	811.03390		0.81103	810.89130	0.81089	811.034	11.76		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	101.03390		0.10103	95.39130	0.09539	101.034	11.76		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	803.38870		0.80339	803.18250	0.80318	803.389	11.77		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	103.38870		0.10339	97.68250	0.09768	103.389	11.77		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	795.78210		0.79578	795.51020	0.79551	795.782	11.78		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	105.78210		0.10578	100.01020	0.10001	105.782	11.78		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.10500		12.10500	12.11460	12.11460		13.61		8,473,500.00	700	14,220.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	479.40780		0.47941	0.00000	0.00000	479.408	13.88		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	624.40780		0.62441	0.00000	0.00000	624.408	13.88		124,881.56	200	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	444.42060		0.44442	0.00000	0.00000	444.421	14.07		88,884.12	200	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	689.42060		0.68942	0.00000	0.00000	689.421	14.07		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	305.94730		0.30595	0.00000	0.00000	305.947	14.99		61,189.46	200	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 16/09/2013	Foreign Exchange Future	12.85	Put	1,050.94730		1.05095	0.00000	0.00000	1,050.947	14.99	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	583.89220		0.58389	582.69710	0.58270	583.892	13.41	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	468.89220		0.46889	458.09710	0.45810	468.892	13.41	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	579.48960		0.57949	578.27510	0.57828	579.490	13.42	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	474.48960		0.47449	463.67510	0.46368	474.490	13.42	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	575.11510		0.57512	573.88550	0.57389	575.115	13.44	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	480.11510		0.48012	469.28550	0.46929	480.115	13.44	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.25030		12.25030	12.26400	12.26400		13.99	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,230.65550		1.23066	1,239.85570	1.23986	1,230.656	12.48	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	180.35550		0.18036	175.85570	0.17586	180.355	12.48	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,062.98570		1.06299	1,071.25060	1.07125	1,062.986	12.71	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	255.68570		0.25569	250.25060	0.25025	255.686	12.71	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,030.58360		1.03058	1,038.65630	1.03866	1,030.584	12.76	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	273.28360		0.27328	267.65630	0.26766	273.284	12.76	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	998.90550		0.99891	1,006.79140	1.00679	998.906	12.81	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	291.60550		0.29161	285.79140	0.28579	291.605	12.81	0.00	0	0.00
2025	On 07/02/2013	Bond Future			113.76777		113.76777	114.37270	114.37270			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	2,777.77000		2.77777	3,382.70000	3.38270	2,777.770		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	2,767.77000		2.76777	3,372.70000	3.37270	2,767.770		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	2,757.77000		2.75777	3,362.70000	3.36270	2,757.770		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future			114.36497		114.36497	114.35320	114.35320			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	8,374.97000		8.37497	8,363.20000	8.36320	8,374.970		0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Call	8,364.97000		8.36497	8,353.20000	8.35320	8,364.970		0.00	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 07/02/2013	Bond Future	106.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Call	8,354.97000		8.35497	8,343.20000	8.34320	8,354.970			0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2050	On 07/02/2013	Bond Future			119.91487		119.91487	119.90175	119.90175				0.00	0	122.00
2050	On 07/02/2013	Bond Future	112.99	Call	6,924.87000		6.92487	6,911.75000	6.91175	6,924.870			0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Call	6,914.87000		6.91487	6,901.75000	6.90175	6,914.870			0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Call	6,904.87000		6.90487	6,891.75000	6.89175	6,904.870			0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL7T	On 07/02/2013	Index Future			490.58900		490.58900	490.90300	490.90300				0.00	0	12.00
AL7T	On 02/05/2013	Index Future			496.77200		496.77200	497.09100	497.09100				0.00	0	0.00
ALBI	On 07/02/2013	Index Future			438.16200		438.16200	438.72000	438.72000				13,144,860.00	3	1,067.00
ALBI	On 02/05/2013	Index Future			443.68500		443.68500	444.25100	444.25100				0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.27980		9.27980	9.33750	9.33750		9.11		0.00	0	11,049.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	774.61210		0.77461	831.05080	0.83105	774.612	11.38		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	4.81210		0.00481	3.55080	0.00355	4.812	11.38		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	963.76160		0.96376	1,020.70040	1.02070	963.762	12.58		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	2.56160		0.00256	1.80040	0.00180	2.562	12.58		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	914.29710		0.91430	971.13530	0.97114	914.297	12.32		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	3.09710		0.00310	2.23530	0.00224	3.097	12.32		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	864.80760		0.86481	921.60300	0.92160	864.808	11.99		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	3.60760		0.00361	2.70300	0.00270	3.608	11.99		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.33070		9.33070	9.38800	9.38800				233,267.50	25	9,738.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	570.70000		0.57070	628.00000	0.62800	570.700		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	590.70000		0.59070	648.00000	0.64800	590.700		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	580.70000		0.58070	638.00000	0.63800	580.700		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.38470		9.38470	9.44270	9.44270		11.11	4,692,350.00	500	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	608.94160		0.60894	651.61790	0.65162	608.942	10.66	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	134.24160		0.13424	118.91790	0.11892	134.242	10.66	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	623.66040		0.62366	666.78840	0.66679	623.660	10.68	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	128.96040		0.12896	114.08840	0.11409	128.960	10.68	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	616.27960		0.61628	659.18270	0.65918	616.280	10.67	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	131.57960		0.13158	116.48270	0.11648	131.580	10.67	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.43490		9.43490	9.49300	9.49300		11.69	0.00	0	400.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	399.41380		0.39941	420.04430	0.42004	399.414	11.76	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	444.51380		0.44451	407.04430	0.40704	444.514	11.76	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	407.14440		0.40714	428.94070	0.42894	407.144	11.71	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	432.24440		0.43224	395.94070	0.39594	432.244	11.71	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	403.26020		0.40326	424.47120	0.42447	403.260	11.74	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	438.36020		0.43836	401.47120	0.40147	438.360	11.74	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.80280		9.80280	9.79660	9.79660		13.44	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,631.07360		2.63107	2,622.29170	2.62229	2,631.074	13.17	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	78.27360		0.07827	75.69170	0.07569	78.274	13.17	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,586.02320		2.58602	2,576.90660	2.57691	2,586.023	13.15	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	83.22320		0.08322	80.30660	0.08031	83.223	13.15	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,541.21350		2.54121	2,531.74220	2.53174	2,541.214	13.12	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	88.41350		0.08841	85.14220	0.08514	88.414	13.12	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.96410		8.96410	9.00280	9.00280		12.25	0.00	0	25.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	382.14130		0.38214	412.58210	0.41258	382.141	12.24	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	58.04130		0.05804	49.78210	0.04978	58.041	12.24	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	374.54870		0.37455	404.75120	0.40475	374.549	12.24	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	60.44870		0.06045	51.95120	0.05195	60.449	12.24	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	367.02940		0.36703	396.99000	0.39699	367.029	12.24	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	62.92940		0.06293	54.19000	0.05419	62.929	12.24	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.05160		9.05160	9.09080	9.09080		12.73	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	347.14160		0.34714	370.61690	0.37062	347.142	12.60	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	235.54160		0.23554	219.81690	0.21982	235.542	12.60	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	341.96690		0.34197	365.25240	0.36525	341.967	12.61	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	240.36690		0.24037	224.45240	0.22445	240.367	12.61	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	336.85100		0.33685	359.94680	0.35995	336.851	12.62	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	245.25100		0.24525	229.14680	0.22915	245.251	12.62	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.09170		0.09170	0.10330	0.10330			0.00	0	4,500.00
CF CANDO CACH	On 24/01/2013	Can-Do Future			20,000.00000	20,000.00000	20,000.00010	20,000.00010				0.00	0	0.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.04840		0.04840	0.05520	0.05520			0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.10950		0.10950	0.13360	0.13360			0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.19520		0.19520	0.18610	0.18610			0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.04960		0.04960	0.05390	0.05390			0.00	0	67,300.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.04180		0.04180	0.04560	0.04560			0.00	0	70,400.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.46970		9.46970	9.55660	9.55660		11.62	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	383.01150		0.38301	450.30790	0.45031	383.012	11.27	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	53.31150		0.05331	33.70790	0.03371	53.311	11.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	375.43260		0.37543	442.13950	0.44214	375.433	11.28	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	55.73260		0.05573	35.53950	0.03554	55.733	11.28	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	367.93280		0.36793	434.04270	0.43404	367.933	11.29	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	58.23280		0.05823	37.44270	0.03744	58.233	11.29	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.59260		9.59260	9.68170		9.68170	13.18	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	344.07230		0.34407	389.60770	0.38961	344.072	13.05	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	291.47230		0.29147	247.90770	0.24791	291.472	13.05	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	339.50170		0.33950	384.67330	0.38467	339.502	13.07	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	296.90170		0.29690	252.97330	0.25297	296.902	13.07	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	334.98250		0.33498	379.79270	0.37979	334.983	13.09	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	302.38250		0.30238	258.09270	0.25809	302.383	13.09	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.21400		12.21400	12.22650		12.22650	13.90	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	764.94050		0.76494	768.51230	0.76851	764.941	13.34	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	440.94050		0.44094	432.01230	0.43201	440.941	13.34	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	760.09750		0.76010	763.64140	0.76364	760.098	13.36	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	446.09750		0.44610	437.14140	0.43714	446.098	13.36	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	755.28460		0.75528	758.80510	0.75881	755.285	13.38	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	451.28460		0.45128	442.30510	0.44231	451.285	13.38	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry			7.36280		7.36280	7.41300		7.41300	10.27	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.14	Call	223.52910		0.22353	273.77780	0.27378	223.529	14.10	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.14	Put	0.72910		0.00073	0.77780	0.00078	0.729	14.10	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.15	Call	213.66820		0.21367	263.89710	0.26390	213.668	13.92	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.15	Put	0.86820		0.00087	0.89710	0.00090	0.868	13.92	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.16	Call	203.83420		0.20383	254.03530	0.25404	203.834	13.74	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.16	Put	1.03420		0.00103	1.03530	0.00104	1.034	13.74	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.18	Call	184.26880		0.18427	234.38050	0.23438	184.269	13.37	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.18	Put	1.46880		0.00147	1.38050	0.00138	1.469	13.37	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
DAUS	On 24/01/2013	Any day expiry			8.77990		8.77990	8.82450	8.82450		11.74	0.00	24,000	0.00
DAUS	On 24/01/2013	Any day expiry	8.64	Call	155.77940		0.15578	195.31510	0.19532	155.779	12.97	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.64	Put	15.87940		0.01588	10.81510	0.01082	15.879	12.97	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.65	Call	147.48690		0.14749	186.46830	0.18647	147.487	12.89	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.65	Put	17.58690		0.01759	11.96830	0.01197	17.587	12.89	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.66	Call	139.35030		0.13935	177.73180	0.17773	139.350	12.82	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.66	Put	19.45030		0.01945	13.23180	0.01323	19.450	12.82	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.62	Call	172.79350		0.17279	213.30740	0.21331	172.793	13.12	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.62	Put	12.89350		0.01289	8.80740	0.00881	12.893	13.12	0.00	0	10,000.00
DAUS	On 28/01/2013	Any day expiry			8.78440		8.78440	8.82690	8.82690		11.58	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.73	Call	102.69730		0.10270	133.93450	0.13393	102.697	11.92	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.73	Put	48.29730		0.04830	37.03450	0.03703	48.297	11.92	0.00	0	7,000.00
DAUS	On 28/01/2013	Any day expiry	8.69	Call	129.92380		0.12992	163.75370	0.16375	129.924	12.11	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.69	Put	35.52380		0.03552	26.85370	0.02685	35.524	12.11	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.70	Call	122.83430		0.12283	156.05800	0.15606	122.834	12.06	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.70	Put	38.43430		0.03843	29.15800	0.02916	38.434	12.06	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.71	Call	115.92890		0.11593	148.51920	0.14852	115.929	12.01	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.71	Put	41.52890		0.04153	31.61920	0.03162	41.529	12.01	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry			8.78560		8.78560	8.82830	8.82830		11.71	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	935.63040		0.93563	978.33130	0.97833	935.630	18.59	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	0.03040		0.00003	0.03130	0.00003	0.030	18.59	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	785.68080		0.78568	828.36780	0.82837	785.681	16.91	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	0.08080		0.00008	0.06780	0.00007	0.081	16.91	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	204.16850		0.20417	241.91080	0.24191	204.168	12.57	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	18.56850		0.01857	13.61080	0.01361	18.568	12.57	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	15.81430		0.01581	23.52920	0.02353	15.814	13.54	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	250.21430		0.25021	215.22920	0.21523	250.214	13.54	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	195.82830		0.19583	233.18810	0.23319	195.828	12.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 29/01/2013	Any day expiry	8.61	Put	20.22830		0.02023	14.88810	0.01489	20.228	12.52	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	187.61030		0.18761	224.56540	0.22457	187.610	12.48	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	22.01030		0.02201	16.26540	0.01627	22.010	12.48	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	113.56320		0.11356	145.12590	0.14513	113.563	12.05	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	47.96320		0.04796	36.82590	0.03683	47.963	12.05	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry			8.80590		8.80590	8.85160	8.85160		12.00	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Call	117.32150		0.11732	141.10430	0.14110	117.321	12.05	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Put	121.42150		0.12142	99.50430	0.09950	121.421	12.05	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.85	Call	101.03020		0.10103	120.16130	0.12016	101.030	12.27	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	8.85	Put	145.13020		0.14513	118.56130	0.11856	145.130	12.27	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Call	126.87370		0.12687	152.37310	0.15237	126.874	12.00	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Put	110.97370		0.11097	90.77310	0.09077	110.974	12.00	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Call	121.72140		0.12172	146.67260	0.14667	121.721	12.00	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Put	115.82140		0.11582	95.07260	0.09507	115.821	12.00	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.81890		8.81890	8.86540	8.86540		11.95	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	193.48100		0.19348	223.74400	0.22374	193.481	11.96	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	94.58100		0.09458	78.34400	0.07834	94.581	11.96	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	75.16430		0.07516	89.35790	0.08936	75.164	13.20	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	276.26430		0.27626	243.95790	0.24396	276.264	13.20	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	273.83730		0.27384	308.92980	0.30893	273.837	11.96	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	54.93730		0.05494	43.52980	0.04353	54.937	11.96	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	266.57410		0.26657	301.29110	0.30129	266.574	11.96	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	57.67410		0.05767	45.89110	0.04589	57.674	11.96	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	259.40930		0.25941	293.74440	0.29374	259.409	11.96	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	60.50930		0.06051	48.34440	0.04834	60.509	11.96	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	969.70420		0.96970	1,016.05180	1.01605	969.704	14.12	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	0.80420		0.00080	0.65180	0.00065	0.804	14.12	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	820.76660		0.82077	866.84350	0.86684	820.767	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 26/02/2013	Any day expiry	8.00	Put	1.86660		0.00187	1.44350	0.00144	1.867	13.43	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.85210		8.85210	8.89880	8.89880		12.43	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	118.67880		0.11868	136.30840	0.13631	118.679	13.37	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	326.57880		0.32658	297.50840	0.29751	326.579	13.37	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	129.94880		0.12995	148.77990	0.14878	129.949	13.19	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	297.84880		0.29785	269.97990	0.26998	297.849	13.19	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	124.18770		0.12419	142.40930	0.14241	124.188	13.28	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	312.08770		0.31209	283.60930	0.28361	312.088	13.28	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	121.40300		0.12140	139.32510	0.13933	121.403	13.33	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	319.30300		0.31930	290.52510	0.29053	319.303	13.33	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	857.44760		0.85745	903.24420	0.90324	857.448	12.50	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	5.34760		0.00535	4.44420	0.00444	5.348	12.50	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.88910		8.88910	8.93580	8.93580		13.13	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	187.20620		0.18721	206.62550	0.20663	187.206	13.73	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	338.10620		0.33811	310.82550	0.31083	338.106	13.73	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	184.07550		0.18408	203.22710	0.20323	184.075	13.77	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	344.97550		0.34498	317.42710	0.31743	344.976	13.77	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	180.99890		0.18100	199.88380	0.19988	180.999	13.81	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	351.89890		0.35190	324.08380	0.32408	351.899	13.81	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	901.80250		0.90180	947.43620	0.94744	901.803	12.61	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	12.70250		0.01270	11.63620	0.01164	12.703	12.61	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	193.63490		0.19363	213.59800	0.21360	193.635	13.64	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	324.53490		0.32453	297.79800	0.29780	324.535	13.64	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			8.99170		8.99170	9.03950	9.03950		14.11	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	160.41060		0.16041	170.40160	0.17040	160.411	17.02	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	968.71060		0.96871	930.90160	0.93090	968.711	17.02	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	291.90770		0.29191	311.11180	0.31111	291.908	14.80	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	490.20770		0.49021	461.61180	0.46161	490.208	14.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	9.20	Call	288.86530	0.28887	307.87050	0.30787	288.865	14.83	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.20	Put	497.16530	0.49717	468.37050	0.46837	497.165	14.83	0.00	0	1,400.00	
DAUS	On 22/07/2013	Any day expiry	9.21	Call	285.85950	0.28586	304.66980	0.30467	285.860	14.87	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.21	Put	504.15950	0.50416	475.16980	0.47517	504.159	14.87	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry			9.03270	9.03270	9.08150	9.08150		14.46	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.30	Call	314.21210	0.31421	332.39600	0.33240	314.212	15.29	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.30	Put	581.51210	0.58151	550.89600	0.55090	581.512	15.29	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.31	Call	311.34490	0.31134	329.36240	0.32936	311.345	15.33	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.31	Put	588.64490	0.58864	557.86240	0.55786	588.645	15.33	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.84	Call	197.03200	0.19703	208.09150	0.20809	197.032	17.11	0.00	0	4,400.00	
DAUS	On 26/08/2013	Any day expiry	9.84	Put	1,004.33200	1.00433	966.59150	0.96659	1,004.332	17.11	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.24	Call	332.09230	0.33209	351.29250	0.35129	332.092	15.09	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.24	Put	539.39230	0.53939	509.79250	0.50979	539.392	15.09	0.00	0	2,200.00	
DAUS	On 26/08/2013	Any day expiry	9.29	Call	317.11070	0.31711	335.45970	0.33546	317.111	15.26	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.29	Put	574.41070	0.57441	543.95970	0.54396	574.411	15.26	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry			9.06550	9.06550	9.11500	9.11500		14.55	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.31	Call	352.95580	0.35296	371.76830	0.37177	352.956	15.37	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.31	Put	597.45580	0.59746	566.76830	0.56677	597.456	15.37	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.88	Call	224.11180	0.22411	235.95350	0.23595	224.112	17.19	0.00	0	2,400.00	
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,038.61180	1.03861	1,000.95350	1.00095	1,038.612	17.19	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.28	Call	362.07810	0.36208	381.35170	0.38135	362.078	15.28	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.28	Put	576.57810	0.57658	546.35170	0.54635	576.578	15.28	0.00	0	1,200.00	
DAUS	On 23/09/2013	Any day expiry	9.29	Call	359.00850	0.35901	378.12530	0.37813	359.008	15.31	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.29	Put	583.50850	0.58351	553.12530	0.55313	583.508	15.31	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.30	Call	355.96690	0.35597	374.93090	0.37493	355.967	15.34	0.00	0	0.00	
DAUS	On 23/09/2013	Any day expiry	9.30	Put	590.46690	0.59047	559.93090	0.55993	590.467	15.34	0.00	0	0.00	
EL28	On 07/02/2013	Bond Future			114.37430	114.37430	114.36174	114.36174			0.00	0	0.00	
EL28	On 07/02/2013	Bond Future	112.99	Call	1,384.30000	1.38430	1,371.74000	1.37174	1,384.300		0.00	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	1,374.30000		1.37430	1,361.74000	1.36174	1,374.300		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	1,364.30000		1.36430	1,351.74000	1.35174	1,364.300		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future			8.57940		92.74725	8.55514	92.96170			0.00	0	303.00
ES33	On 07/02/2013	Bond Future	8.54	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.54	Put	348.68000		0.34868	134.23000	0.13423	348.680		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	259.99000		0.25999	45.54000	0.04554	259.990		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Call	0.00000		0.00000	43.02000	0.04302	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Put	171.43000		0.17143	0.00000	0.00000	171.430		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI			438.15300		438.15300	438.72400	438.72400			0.00	0	335.00
GOVI	On 07/02/2013	GOVI	432.99	Call	51,630.00000		5.16300	57,340.00000	5.73400	51,630.000		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	51,530.00000		5.15300	57,240.00000	5.72400	51,530.000		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	51,430.00000		5.14300	57,140.00000	5.71400	51,430.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			443.67600		443.67600	444.25500	444.25500			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	106,860.00000		10.68600	112,650.00000	11.26500	106,860.000		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
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	106,760.00000		10.67600	112,550.00000	11.25500	106,760.000		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	106,660.00000		10.66600	112,450.00000	11.24500	106,660.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 07/02/2013	Index Future			201.05900		201.05900	200.93500	200.93500			0.00	0	608.00
IGOV	On 02/05/2013	Index Future			203.59300		203.59300	203.46800	203.46800			0.00	0	0.00
ILBI	On 07/02/2013	Index Future			544.20500		544.20500	544.61600	544.61600			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.05000		94.95000	5.06000	94.94000			0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.05000		94.95000	5.05000	94.95000			0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.00000		95.00000	5.00000	95.00000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			4.99000		95.01000	5.00000	95.00000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.96000		95.04000	4.97000	95.03000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			4.95000		95.05000	4.97000	4.97000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.95000		95.05000	4.96000	95.04000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.00000		95.00000	5.02000	94.98000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.09000		94.91000	5.10000	94.90000				0.00	0	1,500.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.20000		94.80000	5.22000	94.78000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.34000		94.66000	5.36000	94.64000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.49000		94.51000	5.51000	94.49000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.40130		7.40130	7.45220	7.45220		8.51		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	515.73490		0.51573	565.15090	0.56515	515.735	9.97		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	4.43490		0.00443	2.95090	0.00295	4.435	9.97		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	506.00460		0.50600	555.33470	0.55533	506.005	9.91		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	4.70460		0.00470	3.13470	0.00313	4.705	9.91		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	496.29090		0.49629	545.53030	0.54553	496.291	9.86		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	4.99090		0.00499	3.33030	0.00333	4.991	9.86		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.44760		7.44760	7.49760	7.49760		10.39		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	253.44740		0.25345	286.03600	0.28604	253.447	10.38		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	145.84740		0.14585	128.43600	0.12844	145.847	10.38		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	247.76780		0.24777	280.03190	0.28003	247.768	10.38		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	150.16780		0.15017	132.43190	0.13243	150.168	10.38		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	242.16930		0.24217	274.10750	0.27411	242.169	10.38		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	154.56930		0.15457	136.50750	0.13651	154.569	10.38		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			6.70680		111.06319	6.69728	111.13528				0.00	0	1,630.00

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	7.04	Call	2,484.46000		2.48446	2,556.55000	2.55655	2,484.460		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Call	2,557.88000		2.55788	2,629.97000	2.62997	2,557.880		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Call	2,631.23000		2.63123	2,703.32000	2.70332	2,631.230		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.75193		108.49591	6.74210	108.56880			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.04	Call	2,108.11000		2.10811	2,181.00000	2.18100	2,108.110		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	2,180.33000		2.18033	2,253.22000	2.25322	2,180.330		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	2,252.49000		2.25249	2,325.38000	2.32538	2,252.490		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.80384		109.91563	6.79366	109.98934			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	3,445.81000		3.44581	3,519.52000	3.51952	3,445.810		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	3,515.18000		3.51518	3,588.89000	3.58889	3,515.180		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	3,584.49000		3.58449	3,658.20000	3.65820	3,584.490		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			5.32140		125.09674	5.31633	125.11031		1.85	0.00	0	6,033.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,530.61000		2.53061	2,544.18000	2.54418	2,530.610	2.00	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.00	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	3,101.63000		3.10163	3,115.20000	3.11520	3,101.630	2.00	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.00	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,617.64000		3.61764	3,631.21000	3.63121	3,617.640	2.00	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.00	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,746.18000		3.74618	3,759.75000	3.75975	3,746.180	2.00	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
R157	On 07/02/2013	Bond Future	6.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.00	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,874.54000		3.87454	3,888.11000	3.88811	3,874.540	2.00	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.00	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.32244		119.81091	5.31687	119.82447		1.84	11,981,091.00	100	13,241.00
R157	On 02/05/2013	Bond Future	5.35	Call	508.95000		0.50895	518.34000	0.51834	508.950	1.85	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	441.86000		0.44186	437.69000	0.43769	441.860	1.85	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	521.97000		0.52197	531.47000	0.53147	521.970	1.85	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	430.55000		0.43055	426.49000	0.42649	430.550	1.85	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	496.12000		0.49612	505.41000	0.50541	496.120	1.85	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	453.37000		0.45337	449.10000	0.44910	453.370	1.85	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.33456		116.27406	5.32735	116.28771		1.60	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	961.72000		0.96172	971.28000	0.97128	961.720	1.64	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	460.66000		0.46066	456.57000	0.45657	460.660	1.64	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	973.68000		0.97368	983.30000	0.98330	973.680	1.64	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	453.80000		0.45380	449.77000	0.44977	453.800	1.64	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	949.83000		0.94983	959.34000	0.95934	949.830	1.64	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	467.59000		0.46759	463.45000	0.46345	467.590	1.64	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			7.18316		130.31552	7.15860	130.57067		11.45	0.00	0	60,847.00
R186	On 07/02/2013	Bond Future	7.00	Call	666.70000		0.66670	776.75000	0.77675	666.700	11.35	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	2,586.59000		2.58659	2,441.49000	2.44149	2,586.590	11.35	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,796.00000		1.79600	1,980.46000	1.98046	1,796.000	11.45	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	1,105.16000		1.10516	1,034.47000	1.03447	1,105.160	11.45	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Call	2,042.65000		2.04265	2,237.15000	2.23715	2,042.650	11.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future	7.29	Put	940.86000	0.94086	880.21000	0.88021	940.860	11.47	0.00	0	100.00	
R186	On 07/02/2013	Bond Future	8.50	Call	12,705.75000	12.70575	12,960.91000	12.96091	12,705.750	12.04	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.50	Put	0.17000	0.00017	0.18000	0.00018	0.170	12.04	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.55	Call	13,152.55000	13.15255	13,407.71000	13.40771	13,152.550	12.04	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.55	Put	0.10000	0.00010	0.11000	0.00011	0.100	12.04	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.32	Call	11,077.37000	11.07737	11,332.56000	11.33256	11,077.370	12.04	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.32	Put	1.05000	0.00105	1.09000	0.00109	1.050	12.04	0.00	0	2,000.00	
R186	On 07/02/2013	Bond Future	8.45	Call	12,256.53000	12.25653	12,511.70000	12.51170	12,256.530	12.04	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.45	Put	0.29000	0.00029	0.31000	0.00031	0.290	12.04	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.47	Call	12,436.50000	12.43650	12,691.67000	12.69167	12,436.500	12.04	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.47	Put	0.23000	0.00023	0.25000	0.00025	0.230	12.04	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	7.50	Call	3,586.89000	3.58689	3,819.67000	3.81967	3,586.890	11.59	0.00	0	540.00	
R186	On 07/02/2013	Bond Future	7.50	Put	357.55000	0.35755	335.18000	0.33518	357.550	11.59	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	7.75	Call	5,783.76000	5.78376	6,034.74000	6.03474	5,783.760	11.74	0.00	0	1,000.00	
R186	On 07/02/2013	Bond Future	7.75	Put	85.85000	0.08585	81.68000	0.08168	85.850	11.74	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.00	Call	8,113.99000	8.11399	8,368.84000	8.36884	8,113.990	11.89	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.00	Put	15.25000	0.01525	14.95000	0.01495	15.250	11.89	0.00	0	150.00	
R186	On 02/05/2013	Bond Future	7.23802			131.89459	7.21272	132.15270		11.73	0.00	0	122.00	
R186	On 02/05/2013	Bond Future	7.39	Call	4,136.59000	4.13659	4,304.71000	4.30471	4,136.590	11.81	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.39	Put	2,601.23000	2.60123	2,511.24000	2.51124	2,601.230	11.81	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.40	Call	4,194.64000	4.19464	4,363.92000	4.36392	4,194.640	11.81	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.40	Put	2,559.16000	2.55916	2,470.33000	2.47033	2,559.160	11.81	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.41	Call	4,253.09000	4.25309	4,423.53000	4.42353	4,253.090	11.82	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.41	Put	2,517.60000	2.51760	2,429.93000	2.42993	2,517.600	11.82	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	6.75	Call	1,380.87000	1.38087	1,468.08000	1.46808	1,380.870	11.58	0.00	0	114.00	
R186	On 02/05/2013	Bond Future	6.75	Put	6,489.85000	6.48985	6,318.95000	6.31895	6,489.850	11.58	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	7.37013			130.13536	7.34305	130.40024		12.38	0.00	0	0.00	
R186	On 07/11/2013	Bond Future	8.75	Call	14,058.89000	14.05889	14,284.15000	14.28415	14,058.890	12.97	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
R186	On 07/11/2013	Bond Future	8.75	Put	1,526.10000		1.52610	1,486.48000	1.48648	1,526.100	12.97	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	10,087.46000		10.08746	10,285.12000	10.28512	10,087.460	12.76	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,869.27000		2.86927	2,802.05000	2.80205	2,869.270	12.76	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	10,150.24000		10.15024	10,348.43000	10.34843	10,150.240	12.76	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,842.13000		2.84213	2,775.44000	2.77544	2,842.130	12.76	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	10,213.14000		10.21314	10,411.86000	10.41186	10,213.140	12.77	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,815.21000		2.81521	2,749.05000	2.74905	2,815.210	12.77	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 07/02/2013	Bond Future			218.02489		218.02489	218.01741	218.01741			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	5,034.89000		5.03489	5,027.41000	5.02741	5,034.890		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	5,024.89000		5.02489	5,017.41000	5.01741	5,024.890		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	5,014.89000		5.01489	5,007.41000	5.00741	5,014.890		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 07/02/2013	Bond Future			287.66810		287.66810	287.64432	287.64432			0.00	0	2,633.00
R197	On 07/02/2013	Bond Future	278.99	Call	8,678.10000		8.67810	8,654.32000	8.65432	8,678.100		0.00	0	0.00
R197	On 07/02/2013	Bond Future	278.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Call	8,668.10000		8.66810	8,644.32000	8.64432	8,668.100		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Call	8,658.10000		8.65810	8,634.32000	8.63432	8,658.100		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 07/02/2013	Bond Future	279.01	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future			291.29386	291.29386	291.26992	291.26992				0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,903.86000	8.90386	8,879.92000	8.87992	8,903.860			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	8,893.86000	8.89386	8,869.92000	8.86992	8,893.860			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	8,883.86000	8.88386	8,859.92000	8.85992	8,883.860			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			5.05214	107.73107	5.04661	107.74116			1.22	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	70.60000	0.07060	76.82000	0.07682	70.600		1.22	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	202.35000	0.20235	198.48000	0.19848	202.350		1.22	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	993.74000	0.99374	1,003.85000	1.00385	993.740		1.29	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	0.13000	0.00013	0.15000	0.00015	0.130		1.29	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,067.86000	2.06786	2,077.95000	2.07795	2,067.860		1.34	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		1.34	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,156.73000	2.15673	2,166.82000	2.16682	2,156.730		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	2,245.50000	2.24550	2,255.59000	2.25559	2,245.500		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			5.01602	109.03649	5.00970	109.04661			1.08	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.83000	0.00083	0.91000	0.00091	0.830		1.01	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,563.59000	1.56359	1,553.55000	1.55355	1,563.590		1.01	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.91000	0.00091	1.01000	0.00101	0.910		1.02	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,547.33000	1.54733	1,537.31000	1.53731	1,547.330		1.02	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.75000	0.00075	0.83000	0.00083	0.750		1.01	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,579.84000	1.57984	1,569.80000	1.56980	1,579.840		1.01	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.88661	107.54658	4.87741	107.55668			0.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/11/2013	Bond Future	4.80	Call	298.89000		0.29889	304.12000	0.30412	298.890	0.89	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	394.09000		0.39409	389.22000	0.38922	394.090	0.89	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	304.30000		0.30430	309.58000	0.30958	304.300	0.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	388.50000		0.38850	383.68000	0.38368	388.500	0.90	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	293.54000		0.29354	298.71000	0.29871	293.540	0.89	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	399.74000		0.39974	394.81000	0.39481	399.740	0.89	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			218.79522		218.79522	218.77325	218.77325			0.00	0	50,656.00
R202	On 07/02/2013	Bond Future	204.99	Call	13,805.22000		13.80522	13,783.25000	13.78325	13,805.220		0.00	0	0.00
R202	On 07/02/2013	Bond Future	204.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Call	13,795.22000		13.79522	13,773.25000	13.77325	13,795.220		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Call	13,785.22000		13.78522	13,763.25000	13.76325	13,785.220		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future			221.55314		221.55314	221.53055	221.53055			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	10,513.14000		10.51314	10,490.55000	10.49055	10,513.140		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	10,503.14000		10.50314	10,480.55000	10.48055	10,503.140		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	10,493.14000		10.49314	10,470.55000	10.47055	10,493.140		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			5.77255		113.26786	5.73736	113.41629		4.00	11,553,321.72	102	19,398.00
R203	On 07/02/2013	Bond Future	5.54	Call	106.01000		0.10601	143.42000	0.14342	106.010	3.96	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
R203	On 07/02/2013	Bond Future	5.54	Put	1,091.47000		1.09147	980.45000	0.98045	1,091.470	3.96	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,463.79000		1.46379	1,602.96000	1.60296	1,463.790	4.09	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	52.74000		0.05274	43.48000	0.04348	52.740	4.09	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,812.66000		2.81266	2,960.70000	2.96070	2,812.660	4.19	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	2.23000		0.00223	1.84000	0.00184	2.230	4.19	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,788.55000		4.78855	4,936.98000	4.93698	4,788.550	4.27	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.27	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,622.61000		5.62261	5,771.04000	5.77104	5,622.610	4.27	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.27	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	3,015.63000		3.01563	3,163.84000	3.16384	3,015.630	4.20	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	1.28000		0.00128	1.06000	0.00106	1.280	4.20	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	3,218.52000		3.21852	3,366.83000	3.36683	3,218.520	4.21	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	0.72000		0.00072	0.60000	0.00060	0.720	4.21	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,623.49000		3.62349	3,771.89000	3.77189	3,623.490	4.24	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	0.21000		0.00021	0.18000	0.00018	0.210	4.24	0.00	0	30,250.00
R203	On 02/05/2013	Bond Future			5.80123		110.48376	5.76386	110.63391		4.06	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,177.24000		1.17724	1,269.00000	1.26900	1,177.240	4.10	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	781.60000		0.78160	723.21000	0.72321	781.600	4.10	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,200.23000		1.20023	1,292.94000	1.29294	1,200.230	4.10	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	764.63000		0.76463	707.19000	0.70719	764.630	4.10	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,154.49000		1.15449	1,245.30000	1.24530	1,154.490	4.09	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	798.83000		0.79883	739.49000	0.73949	798.830	4.09	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.88288		109.33981	5.83966	109.49376		3.88	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,110.29000		107.11029	107,264.24000	107.26424	107,110.290	4.13	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.13	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,736.57000		1.73657	1,824.47000	1.82447	1,736.570	3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,356.19000		1.35619	1,290.14000	1.29014	1,356.190	3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,756.27000		1.75627	1,844.73000	1.84473	1,756.270	3.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	6.00	Put	1,340.46000		1.34046	1,274.97000	1.27497	1,340.460	3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,776.08000		1.77608	1,865.09000	1.86509	1,776.080	3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,324.86000		1.32486	1,259.92000	1.25992	1,324.860	3.94	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,232.41000		1.23241	1,304.34000	1.30434	1,232.410	3.88	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,849.80000		1.84980	1,767.78000	1.76778	1,849.800	3.88	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 07/02/2013	Bond Future			6.01860		110.80857	5.99876	110.91095		5.46	0.00	0	16,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	6,323.51000		6.32351	6,425.89000	6.42589	6,323.510	5.82	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	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	7,087.19000		7.08719	7,189.57000	7.18957	7,087.190	5.82	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	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	9,429.32000		9.42932	9,531.70000	9.53170	9,429.320	5.82	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	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	9,659.88000		9.65988	9,762.26000	9.76226	9,659.880	5.82	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	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	9,889.80000		9.88980	9,992.18000	9.99218	9,889.800	5.82	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	5.82	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.05561		112.15132	6.03479	112.25478		5.44	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,010.66000		2.01066	2,084.06000	2.08406	2,010.660	5.54	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	805.09000		0.80509	775.03000	0.77503	805.090	5.54	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,042.63000		2.04263	2,116.57000	2.11657	2,042.630	5.54	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	788.08000		0.78808	758.56000	0.75856	788.080	5.54	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,978.92000		1.97892	2,051.80000	2.05180	1,978.920	5.53	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	822.36000		0.82236	791.78000	0.79178	822.360	5.53	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.15250		111.12930	6.12913	111.23534		5.33	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,502.63000		2.50263	2,565.91000	2.56591	2,502.630	5.43	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
R204	On 07/11/2013	Bond Future	6.30	Put	1,836.28000		1.83628	1,793.52000	1.79352	1,836.280	5.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,528.55000		2.52855	2,592.18000	2.59218	2,528.550	5.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,817.20000		1.81720	1,774.79000	1.77479	1,817.200	5.43	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,583.97000		4.58397	4,667.72000	4.66772	4,583.970	5.66	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	822.91000		0.82291	800.62000	0.80062	822.910	5.66	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,476.84000		2.47684	2,539.78000	2.53978	2,476.840	5.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,855.51000		1.85551	1,812.41000	1.81241	1,855.510	5.42	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 07/02/2013	Bond Future			5.07864		102.72989	5.07813	102.73035		0.50	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	0.33000		0.00033	0.41000	0.00041	0.330	0.49	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	289.80000		0.28980	289.42000	0.28942	289.800	0.49	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	21.52000		0.02152	22.63000	0.02263	21.520	0.50	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	92.84000		0.09284	93.49000	0.09349	92.840	0.50	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	785.14000		0.78514	785.60000	0.78560	785.140	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	829.90000		0.82990	830.36000	0.83036	829.900	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	874.64000		0.87464	875.10000	0.87510	874.640	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			5.01659		103.97473	5.01606	103.97509		0.44	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.41	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,113.51000		1.11351	1,113.15000	1.11315	1,113.510	0.41	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 02/05/2013	Bond Future	3.41	Put	1,106.56000		1.10656	1,106.20000	1.10620	1,106.560	0.41	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.41	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,120.46000		1.12046	1,120.10000	1.12010	1,120.460	0.41	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.16459		102.99788	4.16404	102.99797		0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	61.05000		0.06105	61.18000	0.06118	61.050	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	36.77000		0.03677	36.81000	0.03681	36.770	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	62.09000		0.06209	62.23000	0.06223	62.090	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	36.02000		0.03602	36.07000	0.03607	36.020	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	60.01000		0.06001	60.14000	0.06014	60.010	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	37.53000		0.03753	37.57000	0.03757	37.530	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			6.25014		106.10329	6.23041	106.21658		6.73	35,014,085.70	330	11,309.00
R207	On 07/02/2013	Bond Future	7.66	Call	7,722.90000		7.72290	7,836.19000	7.83619	7,722.900	7.11	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.11	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	8,451.18000		8.45118	8,564.47000	8.56447	8,451.180	7.11	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.11	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	10,495.36000		10.49536	10,608.65000	10.60865	10,495.360	7.11	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.11	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	10,747.12000		10.74712	10,860.41000	10.86041	10,747.120	7.11	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.11	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	10,998.06000		10.99806	11,111.35000	11.11135	10,998.060	7.11	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.11	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.29330		107.38899	6.27272	107.50356		6.96	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	2,079.93000		2.07993	2,155.86000	2.15586	2,079.930	7.03	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,212.60000		1.21260	1,173.96000	1.17396	1,212.600	7.03	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	2,112.77000		2.11277	2,189.28000	2.18928	2,112.770	7.04	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,190.39000		1.19039	1,152.33000	1.15233	1,190.390	7.04	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	2,047.35000		2.04735	2,122.70000	2.12270	2,047.350	7.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 02/05/2013	Bond Future	6.44	Put	1,235.11000		1.23511	1,195.89000	1.19589	1,235.110	7.03	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.39964		106.63257	6.37693	106.74999		7.00	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,518.99000		3.51899	3,594.58000	3.59458	3,518.990	7.07	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,981.00000		1.98100	1,939.17000	1.93917	1,981.000	7.07	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,549.86000		3.54986	3,625.79000	3.62579	3,549.860	7.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,961.15000		1.96115	1,919.66000	1.91966	1,961.150	7.08	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,488.24000		3.48824	3,563.50000	3.56350	3,488.240	7.07	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,001.01000		2.00101	1,958.85000	1.95885	2,001.010	7.07	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			6.36982		104.87676	6.36020	104.93799		7.68	0.00	0	19,911.00
R208	On 07/02/2013	Bond Future	6.00	Call	101.04000		0.10104	116.93000	0.11693	101.040	7.60	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	2,487.79000		2.48779	2,442.45000	2.44245	2,487.790	7.60	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	8,506.12000		8.50612	8,567.35000	8.56735	8,506.120	8.15	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	8.15	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	8,905.04000		8.90504	8,966.27000	8.96627	8,905.040	8.15	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	8.15	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	14,273.93000		14.27393	14,335.16000	14.33516	14,273.930	8.15	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	8.15	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	9,471.28000		9.47128	9,532.51000	9.53251	9,471.280	8.15	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	8.15	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Call	9,752.79000		9.75279	9,814.02000	9.81402	9,752.790	8.15	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	8.15	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	10,033.24000		10.03324	10,094.47000	10.09447	10,033.240	8.15	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	8.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208	On 02/05/2013	Bond Future			6.41018		102.75452	6.40020	102.81644		8.12		0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,658.54000		2.65854	2,706.44000	2.70644	2,658.540	8.19		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,123.45000		1.12345	1,109.43000	1.10943	1,123.450	8.19		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,581.27000		2.58127	2,628.61000	2.62861	2,581.270	8.18		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,168.02000		1.16802	1,153.44000	1.15344	1,168.020	8.18		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,619.77000		2.61977	2,667.39000	2.66739	2,619.770	8.19		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,145.57000		1.14557	1,131.27000	1.13127	1,145.570	8.19		0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.51233		102.16323	6.50148	102.22659		8.32		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,006.05000		4.00605	4,049.44000	4.04944	4,006.050	8.47		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,286.42000		2.28642	2,266.45000	2.26645	2,286.420	8.47		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,666.36000		6.66636	6,719.55000	6.71955	6,666.360	8.78		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,096.40000		1.09640	1,086.23000	1.08623	1,096.400	8.78		0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,937.93000		3.93793	3,980.97000	3.98097	3,937.930	8.46		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,332.71000		2.33271	2,312.39000	2.31239	2,332.710	8.46		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,971.92000		3.97192	4,015.14000	4.01514	3,971.920	8.46		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,309.47000		2.30947	2,289.33000	2.28933	2,309.470	8.46		0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 07/02/2013	Bond Future			7.97390		84.23045	7.94941	84.45152		15.16	75,470,483.20	896		11,460.00
R209	On 07/02/2013	Bond Future	8.63	Call	5,634.01000		5.63401	5,853.47000	5.85347	5,634.010	15.49		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	37.95000		0.03795	36.34000	0.03634	37.950	15.49		0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	7,192.38000		7.19238	7,413.31000	7.41331	7,192.380	15.59		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	8.60000		0.00860	8.46000	0.00846	8.600	15.59		0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	8,114.79000		8.11479	8,335.87000	8.33587	8,114.790	15.65		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/02/2013	Bond Future	8.95	Put	3.22000		0.00322	3.23000	0.00323	3.220	15.65	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	9,246.73000		9.24673	9,467.83000	9.46783	9,246.730	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	0.82000		0.00082	0.85000	0.00085	0.820	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	8,494.88000		8.49488	8,715.98000	8.71598	8,494.880	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	2.09000		0.00209	2.12000	0.00212	2.090	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	8,872.21000		8.87221	9,093.31000	9.09331	8,872.210	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	1.32000		0.00132	1.35000	0.00135	1.320	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	8,947.34000		8.94734	9,168.45000	9.16845	8,947.340	15.68	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	1.20000		0.00120	1.24000	0.00124	1.200	15.68	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.02994		82.10942	8.00486	82.33312		16.84	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,874.22000		2.87422	3,003.39000	3.00339	2,874.220	16.85	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,052.00000		3.05200	2,957.47000	2.95747	3,052.000	16.85	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,788.26000		2.78826	2,915.29000	2.91529	2,788.260	16.84	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,144.95000		3.14495	3,048.28000	3.04828	3,144.950	16.84	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,830.80000		2.83080	2,958.90000	2.95890	2,830.800	16.84	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,097.96000		3.09796	3,002.36000	3.00236	3,097.960	16.84	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.16252		81.20608	8.13606	81.43566		19.45	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,649.60000		8.64960	8,815.19000	8.81519	8,649.600	19.92	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,331.03000		3.33103	3,267.04000	3.26704	3,331.030	19.92	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	12,205.26000		12.20526	12,396.51000	12.39651	12,205.260	20.30	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,799.33000		1.79933	1,761.00000	1.76100	1,799.330	20.30	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,549.96000		8.54996	8,714.66000	8.71466	8,549.960	19.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,387.43000		3.38743	3,322.55000	3.32255	3,387.430	19.90	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,599.73000		8.59973	8,764.88000	8.76488	8,599.730	19.91	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,359.12000		3.35912	3,294.69000	3.29469	3,359.120	19.91	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			166.63774		166.63774	166.51623	166.51623				0.00	0	1,237.00
R210	On 07/02/2013	Bond Future	156.99	Call	9,647.74000		9.64774	9,526.23000	9.52623	9,647.740			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	9,637.74000		9.63774	9,516.23000	9.51623	9,637.740			0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Call	9,627.74000		9.62774	9,506.23000	9.50623	9,627.740			0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 02/05/2013	Bond Future			166.88079		166.88079	166.75770	166.75770				0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	5,740.79000		5.74079	5,617.70000	5.61770	5,740.790			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	5,730.79000		5.73079	5,607.70000	5.60770	5,730.790			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	5,720.79000		5.72079	5,597.70000	5.59770	5,720.790			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R211	On 07/02/2013	Bond Future			126.36362		126.36362	126.11248	126.11248				0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	3,373.62000		3.37362	3,122.48000	3.12248	3,373.620			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	3,363.62000		3.36362	3,112.48000	3.11248	3,363.620			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	3,353.62000		3.35362	3,102.48000	3.10248	3,353.620			0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 02/05/2013	Bond Future			127.95630		127.95630	127.70202	127.70202				0.00	0	7.00

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	2,266.30000		2.26630	2,012.02000	2.01202	2,266.300		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	2,256.30000		2.25630	2,002.02000	2.00202	2,256.300		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	2,246.30000		2.24630	1,992.02000	1.99202	2,246.300		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			133.13931		133.13931	132.75117	132.75117			0.00	0	10,659.00
R212	On 07/02/2013	Bond Future	128.99	Call	4,149.31000		4.14931	3,761.17000	3.76117	4,149.310		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	4,139.31000		4.13931	3,751.17000	3.75117	4,139.310		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	4,129.31000		4.12931	3,741.17000	3.74117	4,129.310		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			134.81748		134.81748	134.42441	134.42441			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,727.48000		3.72748	3,334.41000	3.33441	3,727.480		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	3,717.48000		3.71748	3,324.41000	3.32441	3,717.480		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	3,707.48000		3.70748	3,314.41000	3.31441	3,707.480		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		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			7.72441		96.19591	7.69993	96.42052		14.99	0.00	0	10,414.00
R213	On 07/02/2013	Bond Future	8.90	Call	9,925.46000		9.92546	10,150.14000	10.15014	9,925.460		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	1.63000		0.00163	1.70000	0.00170	1.630		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	10,311.95000		10.31195	10,536.62000	10.53662	10,311.950		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	1.06000		0.00106	1.12000	0.00112	1.060		0.00	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	10,695.96000		10.69596	10,920.62000	10.92062	10,695.960	15.47	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	0.68000		0.00068	0.73000	0.00073	0.680	15.47	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	11,077.46000		11.07746	11,302.11000	11.30211	11,077.460	15.47	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	0.43000		0.00043	0.47000	0.00047	0.430	15.47	0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.77988		93.82718	7.75479	94.05438		16.03	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	3,591.78000		3.59178	3,733.80000	3.73380	3,591.780	16.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,871.61000		2.87161	2,786.43000	2.78643	2,871.610	16.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	3,497.39000		3.49739	3,637.45000	3.63745	3,497.390	16.09	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	2,956.24000		2.95624	2,869.10000	2.86910	2,956.240	16.09	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	3,544.42000		3.54442	3,685.46000	3.68546	3,544.420	16.09	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2,913.70000		2.91370	2,827.54000	2.82754	2,913.700	16.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.91526		92.85133	7.88869	93.08451		16.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	8,970.46000		8.97046	9,140.33000	9.14033	8,970.460	17.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,164.19000		3.16419	3,100.88000	3.10088	3,164.190	17.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	8,865.89000		8.86589	9,034.86000	9.03486	8,865.890	17.38	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,219.22000		3.21922	3,155.01000	3.15501	3,219.220	17.38	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	8,918.13000		8.91813	9,087.55000	9.08755	8,918.130	17.39	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,191.60000		3.19160	3,127.84000	3.12784	3,191.600	17.39	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			8.00878		86.20132	7.98931	86.38810		16.72	0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	5,364.48000		5.36448	5,550.07000	5.55007	5,364.480	17.03	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	90.01000		0.09001	88.82000	0.08882	90.010	17.03	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	5,445.18000		5.44518	5,630.92000	5.63092	5,445.180	17.04	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	84.83000		0.08483	83.79000	0.08379	84.830	17.04	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	5,525.97000		5.52597	5,711.86000	5.71186	5,525.970	17.04	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	79.91000		0.07991	79.02000	0.07902	79.910	17.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			1.41840	1.41840	1.42480	1.42480		12.45		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,295.21030	0.12952	1,354.62170	0.13546	1,295.210	13.23		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	11.21030	0.00112	6.62170	0.00066	11.210	13.23		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,198.98180	0.11990	1,256.36000	0.12564	1,198.982	13.06		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	14.98180	0.00150	8.36000	0.00084	14.982	13.06		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,103.87930	0.11039	1,160.48970	0.11605	1,103.879	12.89		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	19.87930	0.00199	12.48970	0.00125	19.879	12.89		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.42920	1.42920	1.43560	1.43560		14.13		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	692.95090	0.06930	735.71210	0.07357	692.951	13.16		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	300.95090	0.03010	279.71210	0.02797	300.951	13.16		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	635.09540	0.06351	675.56080	0.06756	635.095	13.22		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	343.09540	0.03431	319.56080	0.03196	343.095	13.22		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	585.18670	0.05852	623.29050	0.06233	585.187	13.40		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	393.18670	0.03932	367.29050	0.03673	393.187	13.40		0.00	0	0.00
Total for Derivatives :											307,821,262.26	43,681	1 405 032.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188	11.51001	99.94188	11.48153				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858	22.98792	108.85858	22.93280				0.00	0	495,000.00
AA04	On 22/03/2017	Spot Bond			100.00011	9.29820	100.00011	9.27517				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			111.70673	11.57808	111.70673	11.54972			3,719,834,109,000.00		33,300,000	23,650,000.00
AB010	On 21/11/2022	Spot Bond			100.63261	0.01840	100.63261	0.01835				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB011		On 21/11/2023	Spot Bond		100.64155	0.00749	100.64155	0.00747		0.00	0	0.00
AB012		On 21/11/2022	Spot Bond		8.00000	46.25597	8.00000	46.24595		0.00	0	0.00
AB013		On 21/11/2018	Spot Bond		101.73855	10.14699	101.73855	10.12397		0.00	0	0.00
AB06		On 27/03/2015	Spot Bond		105.29362	24.75139	105.29362	24.69362		0.00	0	13,110,000.00
AB07		On 07/03/2014	Spot Bond		105.62267	46.89583	105.62267	46.78609		0.00	0	7,900,000.00
AB08		On 03/05/2017	Spot Bond		100.96284	11.10495	100.96284	11.07782		0.00	0	0.00
AB09		On 03/05/2017	Spot Bond		111.66393	13.23881	111.66393	13.20641		0.00	0	5,000,000.00
ABCL1		On 22/09/2013	Spot Bond		100.00003	58.41356	100.00003	58.22714		0.00	0	0.00
ABCP11		On 31/03/2013	Spot Bond		215.58145	75.80453	215.58145	75.48644		0.00	0	0.00
ABCP12		On 20/09/2014	Spot Bond		134.94825	28.96153	134.94825	28.87321		0.00	0	570,000.00
ABCP13		On 07/12/2023	Spot Bond		269.82094	2.52948	269.82094	2.51764		0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond		100.53123	22.14226	100.53123	22.08836		0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond		100.25380	40.26326	100.25380	40.16334		0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond		100.10451	12.57672	100.10451	12.54554		0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond		100.10764	8.11979	100.10764	8.09966		1,001,076,400,000.00	10,000,000	5,000,000.00
ABFN08		On 17/03/2020	Spot Bond		100.11256	7.66565	100.11256	7.64665		0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond		100.11573	7.72805	100.11573	7.70888		0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond		113.03853	27.15980	113.03853	27.09266		0.00	0	3,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10B	On 15/03/2015	Spot Bond	102.88112	21.76880	102.88112	21.71351			617,286,720,000.00	6,000,000	1,500,000.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	33.29117	106.71879	33.21261			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	28.17623	101.43096	28.10557			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	22.08248	100.69530	22.02745			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	10.87159	101.53927	10.84430			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	15.22508	101.47729	15.18688			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	9.17066	101.61005	9.14762			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	103.79336	104.93328	103.51720			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	66.06713	108.48706	65.90914			0.00	0	1,300,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	59.88064	101.57306	59.68694			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	101.11800	100.00000	100.86136			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.57314	98.93256	100.57314	98.67753			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	75.83625	215.26681	75.51835			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	39.57143	133.33110	39.45182			0.00	0	1,970,000.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	21.09685	122.14204	21.03704			0.00	0	140,000.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.81723	113.35700	8.79358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2A	On 13/07/2016	Spot Bond	123.70523	15.91248	123.70523	15.87021			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	16.11706	102.18114	16.07637			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.54314	99.83242	10.51707			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	10.59774	99.82309	10.57153			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	11.11775	99.81405	11.09026			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	4.99692	106.48741	4.98419			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	20.82409	100.00000	20.77252			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	3.60977	165.75435	3.59707			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	12.25932	157.68318	12.21771			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	2.91995	170.05600	2.90951			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	127.14787	143.83197	126.69199			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.42296	172.68858	3.41058			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	75.80857	215.54135	75.49051			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	75.80395	215.58717	75.48586			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	89.56408	100.00000	89.35772			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.65550	71.58015	6.64569			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.65550	71.58015	6.64569			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	95.59699	100.36979	95.36134			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN37	On 07/07/2016	Spot Bond	84.61000	12.02660	84.61000	12.00642			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	18.59627	92.57000	18.56292			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.61524	100.05362	10.58894			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	16.56707	95.34000	16.53670			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	30.98387	100.00000	30.92508			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	15.46764	94.00000	15.43959			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	14.48607	94.99000	14.45959			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	30.48445	89.20000	30.43035			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	29.06699	90.02000	29.01492			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	8.60862	101.37010	8.58705			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	8.46927	101.21709	8.44806			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	27.79503	89.83000	27.74531			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	19.74146	136.93312	19.68497			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	23.39779	102.86000	23.35250			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	23.85022	96.69000	23.80520			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	22.92067	96.61000	22.87743			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	22.55077	96.38000	22.50830			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN55	On 27/06/2017	Spot Bond	99.94804	9.00313	99.94804	8.98084			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	22.74571	121.81240	22.68602			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	71.82331	104.20000	71.68393			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	8.94355	101.30453	8.92115			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	20.41282	93.54000	20.37521			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	19.37930	92.85000	19.34378			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	1.89025	103.39542	1.88494			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.46571	149.61017	2.45816			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.09114	196.08295	2.08330			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	16.09862	95.40000	16.06885			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	67.47728	107.27000	67.34373			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	15.96455	94.09000	15.93501			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	7.76236	100.00000	99.99993			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	12.69813	114.69202	12.66637			0.00	0	5,000,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	22.88385	105.76936	22.83024			0.00	0	22,237,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	9.18677	102.79126	9.16586			0.00	0	3,700,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	11.72428	101.48825	11.69772			0.00	0	49,960,000.00
ABS9	On 17/03/2016	Spot Bond	110.44192	17.28901	110.44192	17.24706			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI1	On 11/06/2014	Spot Bond	125.04605		34.59577	125.04605	34.49651			6,377,348,550.00	51,000	2,411,000.00
ABSI1	On 11/06/2014	Spot Bond	4.00000		120.66656	4.00000	120.62869			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	274.59193		2.49189	274.59193	2.48008			23,889,497,910,000.00	87,000,000	35,500,000.00
ABSI3	On 31/01/2017	Spot Bond	123.88924		4.45150	123.88924	4.43893			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	128.40915		2.34394	128.40915	2.33716			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952		66.35148	99.53952	66.14516			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620		92.04183	100.06620	91.82411			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265		78.60336	100.07265	78.27291			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		23.86599	100.00000	23.80689			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957		61.19866	100.53957	61.00244			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199		83.14775	101.66199	82.96216			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957		61.19866	100.53957	61.00244			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690		94.65721	101.42690	94.18253			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057		84.77145	102.82057	84.59260			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772		25.16043	111.03772	25.09912			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941		19.44850	100.83941	19.40104			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237		19.70717	100.86237	19.65906			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756		23.37222	101.18756	23.31500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL039	On 20/09/2013	Spot Bond	100.06785	58.99780	100.06785	58.80941				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	58.95349	100.06721	58.76523				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	19.18977	100.81643	19.14294				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.22488	54.43317	8.21509				0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	104.76579	100.00000	104.48492				0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	104.76579	100.00000	104.48492				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	43.26892	100.61624	43.16352				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	57.78267	99.86961	57.63975				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	18.83882	100.00000	18.80308				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	15.81895	100.00000	15.78894				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	15.81895	100.00000	15.78894				0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	59.54426	100.07583	59.35410				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	16.93587	100.07969	16.89390				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	17.75649	100.08857	17.71249				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	16.57002	100.07573	16.52896				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	16.81721	100.07841	16.77554				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	16.92598	100.07959	16.88403				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL082		On 30/07/2017	Spot Bond	103.08180	13.30866	103.08180	13.27863		0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	103.08180	13.30866	103.08180	13.27863		0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	103.10163	13.37702	103.10163	13.34683		0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	100.07361	16.37225	100.07361	16.33168		0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	103.10163	13.37702	103.10163	13.34683		0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	103.06198	13.24028	103.06198	13.21040		0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	79.64238	27.57636	79.64238	27.53214		0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	100.07204	28.72619	100.07204	28.65501		0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	100.07100	59.18481	100.07100	59.03815		0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	99.94507	16.06438	99.94507	16.02461		0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	100.07100	59.18481	100.07100	59.03815		0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	100.07684	8.64335	100.07684	8.62194		0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	100.07933	8.47760	100.07933	8.45660		0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	100.08039	8.43275	100.08039	8.41185		0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	100.07826	8.21602	100.07826	8.19566		0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	100.06560	58.92169	100.06560	58.77569		0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	100.07361	9.17590	100.07361	9.15316		0.00	0	0.00
ACL101		On 18/01/2013	Spot Bond	101.19124	52.92233	101.19124	52.92232		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL102	On 12/07/2013	Spot Bond	101.31884	78.59818	101.31884	78.37199				0.00	0	0.00
ACL103	On 18/01/2013	Spot Bond	101.19124	52.92233	101.19124	52.92232				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	10.05283	110.28658	10.02567				0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	40.29913	100.06728	40.19927				0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	51.13580	105.71996	51.01800				0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	43.61714	100.99526	43.51053				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	7.21683	101.18059	7.19915				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	7.16423	102.01291	7.14655				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	9.41941	100.00000	9.40154				0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	44.08621	101.04786	43.97841				0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.05528	100.00000	4.04625				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.20833	100.00000	5.19668				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	13.56350	72.59933	13.54324				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.12458	127.83552	3.11606				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.24460	127.87043	3.23576				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	7.98454	100.07569	7.96476				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	30.37985	100.62321	30.30584				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL131	On 18/08/2014	Spot Bond	100.62321	30.37985	100.62321	30.30584			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	44.08621	101.04786	43.97841			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	29.99090	100.51806	29.91791			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	28.80304	100.07299	28.73166			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	28.75181	100.07235	28.68056			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	7.75046	101.33418	7.73104			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	11.69440	100.41093	11.66534			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	7.73971	101.33457	7.72032			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	9.26688	103.90444	9.24584			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	9.30951	103.93140	9.28836			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	28.75349	100.22094	28.68214			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	11.75052	100.59173	11.72127			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	11.18536	99.93469	11.15768			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	8.01704	100.07603	7.99717			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	66.21942	100.93686	66.05407			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	40.07971	100.27790	39.98021			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	39.94357	100.06196	39.84461			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	10.06554	100.07446	10.04059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL152	On 08/02/2014	Spot Bond	100.76536	43.94079	100.76536	43.83360				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	20.55573	100.06587	20.50479				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	20.39660	100.06402	20.34605				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	20.70549	100.06760	20.65418				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	10.04437	100.07424	10.01948				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	9.67384	100.07047	9.64988				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	20.58381	100.06619	20.53281				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	20.68677	100.06739	20.63551				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	13.28177	102.65284	13.25140				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	15.89759	100.06844	15.85820				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	20.63061	100.06674	20.57949				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	42.18560	100.09530	42.08104				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	20.83218	100.18292	20.78052				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	40.05856	100.06691	39.95929				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	10.14517	108.26890	10.12108			17,918,502,950,000.00	165,500,000	84,100,000.00	
ACL168	On 20/06/2017	Spot Bond	100.07386	10.01262	100.07386	9.98780				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.47485	103.66222	4.46368				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL170	On 20/03/2015	Spot Bond	100.06728	20.67741	100.06728	20.62617			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	20.69617	100.06735	20.64489			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	9.93806	100.07626	9.91343		200,152,520,000.00	2,000,000	1,000,000.00	
ACL174	On 20/06/2019	Spot Bond	100.07891	8.32224	100.07891	8.30161			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.78250	100.07361	7.76322			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	59.07807	100.07223	58.88941			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	28.97268	100.07839	28.90089			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	21.14452	100.07574	21.09212			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	10.46733	100.08155	10.44140			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	9.93806	100.07626	9.91343			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	8.37620	100.07944	8.35545			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	9.29293	100.07796	9.26990			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	7.90615	100.07839	7.88656			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	11.10366	100.07515	11.07615			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	8.11863	100.07965	8.09851			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	8.25936	100.08103	8.23889			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	58.50934	100.06425	58.32252			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	58.56850	100.06489	58.38148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL191	On 20/09/2015	Spot Bond	100.06989	15.72867	100.06989	15.68970				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	15.87701	100.07148	15.83767				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	8.20952	100.08134	8.18919				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	8.20952	100.08134	8.18919				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	11.04949	100.08737	11.02211				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	9.17550	100.07679	9.15276				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	10.96482	100.08652	10.93765				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	10.99657	100.08684	10.96932				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	11.04949	100.08737	11.02211				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	6.55118	85.50175	6.53831				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	8.39371	100.08315	8.37291				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	8.39371	100.08315	8.37291				0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	89.87312	103.67806	89.66414				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.11926	100.00000	4.10928				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	30.09062	100.56844	30.01736				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	30.75517	100.63477	30.68024				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	31.19799	100.67892	31.12194				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2A1	On 18/10/2015	Spot Bond	101.20949	14.46192	101.20949	14.42573		809,675,920,000.00	8,000,000	4,000,000.00	
AHF2B1	On 18/10/2015	Spot Bond	101.34649	15.11542	101.34649	15.07754		0.00	0	0.00	
AHF2C1	On 18/10/2015	Spot Bond	101.52904	15.98465	101.52904	15.94452		0.00	0	0.00	
AIR01	On 15/03/2019	Spot Bond	108.27946	11.23827	108.27946	11.21144		0.00	0	4,300,000.00	
AIR02	On 30/04/2023	Spot Bond	124.59492	11.72655	124.59492	11.69539		0.00	0	0.00	
AIR02U	On 05/10/2014	Spot Bond	100.00000	29.72587	100.00000	29.65226		0.00	0	0.00	
AIR03	On 09/03/2016	Spot Bond	115.64616	18.41930	115.64616	18.37293		0.00	0	41,563,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	33.10713	100.00000	33.02692		0.00	0	0.00	
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.10035	100.00000	14.06897		0.00	0	0.00	
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.08679	154.79211	4.07311		0.00	0	0.00	
AIRL02	On 18/02/2014	Spot Bond	129.92747	39.18793	129.92747	39.08147		0.00	0	0.00	
ANG02	On 11/10/2013	Spot Bond	101.15622	82.83470	101.15622	82.64510		0.00	0	0.00	
ANG03	On 18/04/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221		127,000,000,000,000.00	270,000,000	300,000,000.00	
BAW10	On 01/10/2016	Spot Bond	99.92565	10.49714	99.92565	10.47115		0.00	0	0.00	
BAW11	On 01/10/2018	Spot Bond	112.23984	12.08716	112.23984	12.05761		0.00	0	0.00	
BAW12	On 17/04/2015	Spot Bond	101.18527	18.82510	101.18527	18.77278		0.00	0	0.00	
BAW13	On 17/04/2017	Spot Bond	101.23711	8.67578	101.23711	8.64819		0.00	0	0.00	
BAW14U	On 01/01/2014	Spot Bond	100.00000	57.28054	100.00000	57.13870		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW2	On 02/10/2015	Spot Bond	114.82122	21.24422	114.82122	21.19133			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	99.81750	9.53250	99.81750	9.50893			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	60.11625	100.11329	59.92421			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	64.50945	103.73691	64.36069			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	27.87984	99.83571	27.81090			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	32.68371	105.24488	32.60788			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	13.13012	111.52726	13.09819			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	44.88571	100.88946	44.77611			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	17.30750	104.32215	17.26299			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	76.20232	99.81811	75.89669			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	19.60776	102.00706	19.55833			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	19.59397	101.95171	19.54460			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	13.81283	99.81798	13.77867			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	19.51102	101.94160	19.46187			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	13.05772	104.59763	13.02405			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	18.89572	99.81335	18.84901			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	18.89572	99.81335	18.84901			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA11	On 31/03/2016	Spot Bond	99.81340	15.95335	99.81340	15.91391			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	16.47324	101.35805	16.43195			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	17.32163	102.22265	17.27789			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	19.60776	102.00706	19.55833			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	16.68330	102.70168	16.64099			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	11.45970	102.35327	11.43073			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	13.50560	99.82359	13.47221			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	13.50692	99.81671	13.47353			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	13.50692	99.81671	13.47353			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	29.73870	99.82722	29.66517			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	90.10957	99.86832	89.90218			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	18.26473	97.82330	18.22037			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	12.60971	103.70924	12.57744			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	13.86347	99.79214	13.82919			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	11.94525	100.04409	11.91566			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.53509	99.77076	1.53130			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	11.67168	92.33087	11.64478			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	57.15510	99.87024	56.97289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA29	On 31/12/2015	Spot Bond	99.83486	17.44014	99.83486	17.39702			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	9.25696	99.06007	9.23423			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.62853	99.81958	0.62698			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	20.24130	104.16088	20.18932			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	18.44874	103.97505	18.40144			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	15.90358	106.00425	15.86209			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	13.71615	99.75847	13.68225			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.25866	99.75846	0.25802			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.51665	100.00000	6.50428			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.73778	100.00000	19.68891			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.96360	100.00000	17.91912			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.08865	100.00000	11.06119			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.09544	100.00000	11.06766			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.40670	100.00000	13.37350			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.61667	100.00000	11.58791			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	93.28828	100.20198	93.06199		4,509,089,100,000.00	45,000,000	25,000,000.00	
BCP1	On 30/09/2014	Spot Bond	102.32067	29.87853	102.32067	29.80301		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP2	On 30/09/2015	Spot Bond	102.37811	18.50794	102.37811	18.46113			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	1.92256	169.54509	1.91605			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	9.53668	150.32167	9.51274			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	11.02291	150.48996	10.99521			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	9.60761	105.72100	9.58523			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	45.51542	101.02420	45.40415			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	80.88447	101.68745	80.64483			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	43.62918	100.66680	43.52286			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	43.17911	100.64029	43.07390			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	80.64043	104.00756	80.39797			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	66.01857	100.90417	65.85734			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	90.04699	101.68177	89.83658			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	7.96881	100.33377	7.94901			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	28.49995	100.06919	28.42934			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	39.30544	100.00000	39.21022			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER01	On 19/07/2013	Spot Bond	100.00000	70.55827	100.00000	70.42856				0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	11.43006	101.11913	11.40147				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	11.47535	101.12772	11.44664				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	11.61118	101.15348	11.58213				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.06354	101.23934	12.03333				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	12.51526	101.32517	12.48390				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	13.77675	101.56516	13.74216				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.51121	100.00000	5.49756				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	11.51564	100.93890	11.48751				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	11.91788	100.99127	11.88876				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	12.09018	101.01372	12.06063				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	12.14760	101.02120	12.11791				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	12.83621	101.11093	12.80480				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	13.75304	101.23048	13.71935				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.31353	100.00000	4.30308				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.31353	100.00000	4.30308				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.19953	100.10441	9.17673				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A2	On 15/03/2017	Spot Bond	100.11338	9.78846	100.11338	9.76420			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	9.94906	100.11583	9.92439			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	13.68340	107.76177	13.65085			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	10.43083	100.12316	10.40497			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	11.28718	100.13609	11.25920			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.47427	100.00000	2.46814			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.47427	100.00000	2.46814			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	37.28778	110.26280	37.19890			0.00	0	3,600,000.00
BID04	On 23/11/2017	Spot Bond	100.53667	8.87021	100.53667	8.84861			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	99.53343	99.18856	99.53343	98.92099			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	70.05821	96.69296	69.92849			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	99.39485	96.32760	99.39485	96.07558			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	99.18162	92.69543	99.18162	92.46253			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	15.84491	100.49749	15.80635			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.35139	100.00000	7.33358			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.72501	100.60117	7.70620			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	15.86566	100.49926	15.82705			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	16.20793	100.52855	16.16847			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1D	On 21/11/2015	Spot Bond	100.58172	16.82992	100.58172	16.78894				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	19.41726	100.80214	19.36989				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	15.05158	101.17004	15.01474				0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	80.11725	100.10916	79.77311				0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	81.49963	100.17136	81.25960				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	59.31636	100.07370	59.16938				0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	77.00510	100.27042	76.85140				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.55548	100.00000	8.53430				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	32.13057	112.83919	32.05126				0.00	0	3,800,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	16.84546	121.22515	16.80142				0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	101.55684	14.71706	101.55684	14.68091				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	45.05991	100.95576	44.94981				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	16.82758	108.79348	16.78724				0.00	0	8,600,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	15.10944	109.29382	15.07310				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	11.94107	101.38676	11.91178				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	16.27648	110.62195	16.23757				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	22.57418	100.52977	22.51924				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL16	On 18/05/2017	Spot Bond	105.82127	12.71165	105.82127	12.68185			0.00	0	3,500,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	11.26394	100.81182	11.23646			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	15.18986	105.70562	15.15487			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	10.25012	100.97754	10.22507			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	10.80336	100.26196	10.77653			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	11.04191	123.26011	11.01282			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	10.78516	119.72199	10.75740			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	12.72742	123.54995	12.69364			0.00	0	34,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	15.09834	100.40002	15.06082			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	20.58729	107.22537	20.53852			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	32.20425	100.86678	32.12477			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	103.81127	101.10082	103.54443			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	40.73075	102.24997	34.95532			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	25.62323	102.59156	23.33436			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	23.10146	100.41408	23.04404			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	95.75461	100.11325	95.52801			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	44.37697	100.18762	44.26690			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	78.60326	100.07319	78.27280			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN110	On 31/03/2013	Spot Bond	100.00000	89.56408	100.00000	89.35772				0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	89.56408	100.00000	89.35772				0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	89.56408	100.00000	89.35772				0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	89.56408	100.00000	89.35772				0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	78.60326	100.07319	78.27280				0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	78.60326	100.07319	78.27280				0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	61.17708	100.53672	60.98093				0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	78.62214	100.07373	78.29160				0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	78.43331	100.06833	78.10359				0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	78.28226	100.06400	77.95318				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	88.13301	100.60353	87.72479				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	23.00123	101.15466	22.94494				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	81.56388	99.83222	81.32430				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	22.85692	101.14186	22.80097				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	58.99025	100.06829	58.80188				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	58.73179	100.06451	58.54424				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	23.61946	101.20948	23.56162				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN135	On 22/08/2013	Spot Bond	100.61649	61.85715	100.61649	61.66299			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	61.85645	100.58787	61.66234			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	61.56367	100.59448	61.36618			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	78.65990	100.07482	78.32920			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	78.52772	100.07103	78.19760			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	59.24872	100.07206	59.05951			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	67.24055	106.64650	67.08197			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	91.11581	103.71200	90.90870			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	64.89187	104.51633	64.74132			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	63.35882	100.85780	63.15954			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	42.14909	100.09542	42.04463			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	59.86329	100.79729	59.71399			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	59.86329	100.79729	59.71399			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	83.40330	101.28023	83.21730			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	23.44757	100.83563	23.39035			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	17.16436	100.00000	17.12185			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	16.97587	100.00000	16.93383			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	47.19512	100.00000	47.08079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN165	On 30/04/2014	Spot Bond	100.00000	47.19512	100.00000	47.08079				0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	47.19512	100.00000	47.08079				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	47.19512	100.00000	47.08079				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	47.19512	100.00000	47.08079				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	47.19512	100.00000	47.08079				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	16.52044	100.07575	16.47950				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	47.19512	100.00000	47.08079				0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	89.68866	100.04314	89.48194				0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	90.23486	100.23356	90.02654				0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	89.88517	100.08420	89.67792				0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	89.88894	100.05746	89.68173				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	39.27616	100.00000	39.17889				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	12.84917	100.06980	12.81734				0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	15.48226	100.15069	15.44387				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	10.71560	99.78582	10.69166				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN185	On 15/06/2016	Spot Bond	100.15069	15.48226	100.15069	15.44387			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	12.04828	101.41261	12.01806			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	46.13418	100.22617	46.01970			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	47.22603	100.17009	47.10891			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	8.00554	108.36668	7.98672			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	14.47779	99.52839	14.44287			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	3.94867	108.34841	3.93853			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	15.83362	102.60151	15.79744			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	47.45173	100.25498	47.33395			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	15.48226	100.15069	15.44387			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	15.48226	100.15069	15.44387			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.49229	107.96614	4.48067			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.22931	107.75628	8.20804			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	14.91058	100.11142	14.87362			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	91.93973	100.00002	91.72441			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	92.34398	100.07054	92.12554			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	79.04885	100.08593	78.71650			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	60.82106	100.10498	60.67031			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN213	On 12/10/2014	Spot Bond	101.25895	26.17856	101.25895	26.11301				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	26.24516	101.27689	26.17943				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	13.95945	105.79026	13.92693				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	26.51514	101.32709	26.44042				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	26.34977	101.30689	26.28375				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	10.05746	101.18509	10.03229				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	10.05565	101.19643	10.03047				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	13.97013	105.99233	13.93753				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	13.97013	105.99233	13.93753				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	44.40563	107.65143	44.28819				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	44.71139	110.88445	44.59000				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	12.64362	104.90153	12.61436				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	11.63163	100.07790	11.60281				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	12.52987	100.08711	12.49881				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	80.17443	100.16277	79.82842				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	80.18983	100.16385	79.84374				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	25.93532	101.18605	26.26183				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN231	On 17/01/2015	Spot Bond	101.18605	25.93532	101.18605	26.26183			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	47.58855	100.17539	47.47052			0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	100.85155	102.84905	100.85155	102.57399			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	83.66501	101.40617	83.47823			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	83.66501	101.40617	83.47823			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	16.25736	100.16285	16.21705			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	10.15653	100.71861	10.13176			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	99.35107	100.63163	99.09481			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	10.48358	100.07925	10.45760			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	21.93343	100.51081	21.88005			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.49744	100.54638	10.47189			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	13.33404	103.07581	13.30396			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	13.33404	103.07581	13.30396			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	21.88007	100.51075	21.82683			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	21.89950	100.51227	21.84620			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	15.44092	99.62826	15.40364			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	15.15608	100.86363	15.11908			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	20.77484	100.17567	20.72331			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN249	On 24/02/2017	Spot Bond	100.84631	14.84554	100.84631	14.80930			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	20.33180	99.94994	20.28148			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	20.33180	99.94994	20.28148			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	20.33180	99.94994	20.28148			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	20.33180	99.94994	20.28148			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	20.33180	99.94994	20.28148			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	20.49890	99.94850	20.44817			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	9.65314	99.94597	9.62925			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	9.65314	99.94597	9.62925			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	9.65314	99.94597	9.62925			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	9.65314	99.94597	9.62925			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	9.65314	99.94597	9.62925			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	9.70548	99.94556	9.68146			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	12.02555	110.57517	11.99634			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	41.97501	100.09271	41.87099			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	30.20546	100.59304	30.13189			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	86.55867	99.85267	86.36038			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN266	On 16/03/2014	Spot Bond	100.09928	40.39519	100.09928	40.29507			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	40.39519	100.09928	40.29507			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	9.23532	101.01926	9.21274			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	11.57904	100.09028	11.55034			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	14.32834	100.79299	14.29338			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	13.16630	100.10632	13.13367			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.77919	100.07520	9.75495			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.72626	100.07467	9.70216			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.77965	100.07203	9.75541			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	10.05732	100.58176	10.03283			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	11.64199	100.62464	11.61363			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	11.61366	100.62450	11.58536			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.75847	100.07182	9.73429			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	23.57763	100.10367	23.51919			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	10.11797	100.32695	10.09284			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	20.58422	100.05044	20.53322			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	20.26300	99.94992	20.21285			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	15.92632	100.07255	15.88687			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN284	On 20/06/2017	Spot Bond	100.08473	10.73188	100.08473	10.70528	0.00	0	0.00			
CLN285	On 20/06/2017	Spot Bond	100.08473	10.73188	100.08473	10.70528	0.00	0	0.00			
CLN286	On 20/06/2017	Spot Bond	100.08473	10.73188	100.08473	10.70528	0.00	0	0.00			
CLN287	On 20/06/2017	Spot Bond	100.08473	10.73188	100.08473	10.70528	0.00	0	0.00			
CLN288	On 10/08/2017	Spot Bond	100.79550	9.76791	100.79550	9.74408	0.00	0	0.00			
CLN289	On 30/08/2017	Spot Bond	100.46527	9.42547	100.46527	9.40204	0.00	0	0.00			
CLN290	On 26/06/2017	Spot Bond	99.93367	10.85752	99.93367	10.83065	0.00	0	0.00			
CLN291	On 26/06/2017	Spot Bond	99.93367	10.85752	99.93367	10.83065	0.00	0	0.00			
CLN292	On 26/06/2017	Spot Bond	99.93449	10.75281	99.93449	10.72620	0.00	0	0.00			
CLN293	On 30/06/2017	Spot Bond	99.84728	10.63366	99.84728	10.60738	0.00	0	0.00			
CLN294	On 26/06/2017	Spot Bond	99.93449	10.75281	99.93449	10.72620	0.00	0	0.00			
CLN295	On 30/06/2017	Spot Bond	99.84633	10.71198	99.84633	10.68550	0.00	0	0.00			
CLN296	On 20/12/2017	Spot Bond	100.08705	1.55896	100.08705	1.55510	0.00	0	0.00			
CLN297	On 30/06/2017	Spot Bond	99.84728	10.63366	99.84728	10.60738	0.00	0	0.00			
CLN298	On 30/06/2017	Spot Bond	99.84728	10.66003	99.84728	10.63366	0.00	0	0.00			
CLN299	On 30/06/2017	Spot Bond	99.84633	10.71198	99.84633	10.68550	0.00	0	0.00			
CLN300	On 20/12/2017	Spot Bond	100.00000	5.79918	100.00000	5.78482	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN301	On 20/12/2017	Spot Bond	100.00000	5.90614	100.00000	5.89152			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.55903	100.08579	1.55517			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.56402	100.00000	1.56015			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.56402	100.00000	1.56015			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.56402	100.00000	1.56015			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	12,909,150.00
CLN307	On 11/07/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	12,909,150.00
CLN308	On 18/04/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	1,721,220.00
CLN309	On 11/07/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	1,721,220.00
CLN311	On 20/03/2018	Spot Bond	100.00000	0.87355	100.00000	100.00000			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	24.39720	100.00000	24.34351			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	24.39720	100.00000	24.34351			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.69480	35.42491	0.69418			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	79.66811	156.72722	79.40422			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	94.32381	100.26956	94.09320			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	94.27944	100.26726	94.04894			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	142.47249	100.00000	142.09586			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	123.54328	156.52494	123.10921			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN50	On 07/03/2013	Spot Bond	100.26496	94.23505	100.26496	94.00467				0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	86.58327	154.89181	86.27476				0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	98.66402	100.90305	98.14841				0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	98.66402	100.90305	98.14841				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	4.44924	164.96027	4.43220				0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	85.67512	98.96405	85.49198				0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	85.69274	98.95402	85.50958				0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	94.27944	100.26726	94.04894				0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	94.27944	100.26726	94.04894				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	14.59921	100.00000	14.56305				0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00048	100.00000	0.00048				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00048	100.00000	0.00048				0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	88.03639	102.57148	87.83804				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	8.24460	127.81539	8.22224				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00008	150.32167	0.00008				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00009	150.48996	0.00009				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	19.86427	80.28000	19.83222				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF02	On 20/10/2015	Spot Bond	80.11138	19.91531	80.11138	19.88323			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	10.71883	101.51920	10.69192			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	10.71883	101.51920	10.69192			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	11.78841	100.07895	11.75919			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	11.20345	100.07296	11.17570			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	10.04437	100.07419	10.01948			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	79.24175	101.51807	79.01204			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	10.14977	100.07839	10.12462			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	8.55743	101.17107	8.53648			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	18.06058	112.14249	18.01622			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	86.74148	102.77374	86.54878			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	10.58532	104.83082	10.56083		4,979,463,950,000.00	47,500,000	32,510,000.00	
COJ05	On 05/06/2023	Spot Bond	123.34967	11.23545	123.34967	11.20583			0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	18.22878	109.68398	18.18504			0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	12.60185	116.79754	12.56987			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	52.93130	100.00000	52.93129			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	105.42692	5.86800	105.41004			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	29.80661	100.46415	29.73331			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL003	On 28/02/2017	Spot Bond	100.49279	10.18089	100.49279	100.49279	10.15612			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	21.77651	100.39083	100.39083	21.72240			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	17.46258	100.94063	100.94063	17.41992			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	91.44789	100.39538	100.39538	91.21844			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	89.00012	100.24848	100.24848	88.78309			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	94.55959	100.00000	100.00000	94.31525			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	88.59431	100.00000	100.00000	88.39111			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	101.25137	98.36284	101.25137	101.25137	98.09518			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	88.05534	101.22658	101.22658	87.85178			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	40.35968	102.15380	102.15380	40.25781			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	22.56516	102.26580	102.26580	22.50816			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	57.69971	102.03232	102.03232	57.55422			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	68.16693	105.76710	105.76710	68.00984			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	16.07445	127.91650	127.91650	16.03085			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	12.46696	116.63462	116.63462	12.43587		1,046,095,906,780.00	8,969,000	75,669,000.00	
DV23	On 27/02/2023	Spot Bond	119.62218	12.19582	119.62218	119.62218	12.16480		905,420,280,420.00	7,569,000	106,369,000.00	
E170	On 01/08/2020	Spot Bond	146.45461	15.52133	146.45461	146.45461	15.47505			0.00	0	23,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EDC01	On 04/04/2016	Spot Bond	104.01633	16.06892	104.01633	16.02772			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	23.74120	100.57434	23.68211			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	9.67024	100.62205	9.64616			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	3.93768	100.65378	3.92788			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.60260	100.68546	1.59861			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	11.28259	128.03785	11.25195			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.55500	118.98742	1.56000	118.88197			0.00	0	40,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.13974	104.49020	2.13435			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	14.16346	117.22671	14.12799			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	12.82417	117.96601	12.79136			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	11.20132	108.44717	11.17453			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	16.79041	100.61804	16.74951			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	64.74874	100.74391	64.59083			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	93.07697	100.55022	92.83892			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	99.41299	100.00000	99.15677			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	36.36425	100.00000	36.27420			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	92.99124	100.00000	92.76717			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ187U	On 21/02/2014	Spot Bond	100.00000	36.95152	100.00000	36.82488				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	26.55312	124.62183	26.47673				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	23.90449	105.65441	23.84855				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	17.65085	106.40064	17.60465				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	10.09699	101.27791	10.07224				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	31.39105	100.72291	31.31451				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	30.81109	100.66122	30.73601				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00125	100.64003	0.00125				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	31.52484	100.73714	31.44796				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00125	100.71039	0.00124				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	62.57192	100.58516	62.37558				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	30.32011	100.60896	30.24625				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	16.97687	100.62801	16.93552				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	62.58509	100.58802	62.38870				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.00126	100.58833	0.00126				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.00126	100.61654	0.00125				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	20.02277	107.62781	19.97545			107,627,810,000.00	1,000,000	6,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On 20/04/2018	Spot Bond	115.04070	10.95233	115.04070	10.92502			160,021,613,700.00	1,391,000	503,891,000.00
ES23	On 25/01/2023	Spot Bond	123.79417	8.02068	123.79417	7.99970			1,902,221,216,220.00	15,366,000	262,866,000.00
ES26	On 02/04/2026	Spot Bond	101.89369	9.92762	101.89369	9.90519			341,343,861,500.00	3,350,000	157,900,000.00
ES33	On 15/09/2033	Spot Bond	8.56000	92.46796	8.53500	92.66844			72,982,560,000.00	8,526,000	581,926,000.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	16.92559	100.52379	16.88439			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	55.49401	101.23849	55.35507			0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	87.72434	100.14918	87.51370			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.45219	100.00000	12.42203			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	12.11751	100.00000	12.08815			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	63.25517	100.72700	63.05644			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	63.36483	100.75346	63.16571			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	63.71568	100.83807	63.51531			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	63.91296	100.88562	63.71189			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	33.85365	106.83968	33.77369			0.00	0	15,350,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	9.62893	102.29365	9.60710			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	12.19539	100.22508	12.16513			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	8.80924	100.22502	8.78738			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	9.44625	101.16350	9.42313			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01694	101.09860	101.09860	0.01690			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	12.31037	109.77327	109.77327	12.28082			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	9.57934	98.22086	98.22086	9.55599			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	53.61970	100.00000	100.00000	53.48874			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	75.79182	215.70757	215.70757	75.47366			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	70.25220	105.50847	105.50847	70.11525			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.39130	127.58470	127.58470	2.38441			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.49937	273.62971	273.62971	2.48756			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.46117	149.98730	149.98730	2.45362			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.06016	199.45863	199.45863	2.05235			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	22.89771	121.07209	121.07209	22.83791			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	28.16175	100.00000	100.00000	28.09874			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	28.16175	100.00000	100.00000	28.09874			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.59792	52.69690	52.69690	3.59375			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.42933	33.20196	33.20196	3.42664			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.69777	31.98407	31.98407	3.69496			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	40.80089	100.55103	100.55103	40.70969			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC08	On 29/04/2013	Spot Bond	101.09338	99.72706	101.09338	99.20221			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	14.68018	100.83125	14.64435			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	44.47046	100.12935	44.36021			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	41.06100	100.07866	40.95926			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	14.32585	100.80714	14.29090			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	14.32585	100.80714	14.29090			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	10.61425	100.52930	10.58784			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	14.11541	100.79281	14.08097			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	11.57913	100.08975	11.55043			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	86.70585	100.50743	86.31006			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	15.92667	100.15766	15.88718			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	10.20316	100.07580	10.17787			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	11.07112	100.08460	11.04368			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	42.47488	100.10209	42.36961			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.64353	98.00000	9.61915			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.35022	100.00000	9.32611			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	15.77165	100.15523	15.73254			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	11.04949	100.08737	11.02211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC119	On 20/06/2017	Spot Bond	100.10732	13.06014	100.10732	13.02777			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	13.95944	100.11620	13.92483			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	10.59435	100.08283	10.56810			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	11.48895	102.36455	11.45989			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	15.21823	100.12857	15.18050			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	10.89073	100.08579	10.86374			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.18839	100.00000	7.16985			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	11.69447	100.10168	11.66548			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	13.73237	100.12161	13.69832			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	10.69128	100.09179	10.66478			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	11.33164	100.09811	11.30355			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	13.10293	100.11547	13.07046			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	12.23869	100.10701	12.20835			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	13.62569	100.12057	13.59191			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	14.39374	100.12805	14.35805			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	13.07093	100.11516	13.03853			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	12.69750	100.11151	12.66602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC136	On 20/09/2017	Spot Bond	100.09968	11.49171	100.09968	11.46323			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	11.29962	100.09779	11.27161			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	13.90305	100.12327	13.86858			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	13.74304	100.12172	13.70897			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	13.30564	100.11745	13.27266			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	13.92439	100.12348	13.88986			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	11.97192	100.10439	11.94225			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.73397	100.09221	10.70737			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.19685	100.07700	9.17406			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	14.53240	100.12940	14.49638			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	30.09100	100.09221	30.01643			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	18.94201	100.10419	18.89505			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.33080	100.72629	13.29829			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	18.47739	100.09926	18.43160			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	10.05086	100.08547	10.02595			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.33986	98.00000	1.33647			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	10.15760	100.08652	10.13243			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	9.31428	100.07817	9.29120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC154	On 20/12/2017	Spot Bond	100.08103	9.60252	100.08103	9.57873				0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	12.43075	100.10890	12.39994				0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	52.37038	100.20368	52.20295				0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	36.29358	100.21459	36.20353				0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	56.48152	100.20368	56.30095				0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	36.20901	100.19795	36.11918				0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.55940	100.07944	1.55554				0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.63909	100.38297	0.63750				0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	41.18423	100.57737	41.09214				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	37.49283	101.33365	31.37826				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	22.03463	100.08266	21.98002				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	17.16328	100.08218	17.12074				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	65.99107	101.28616	65.82938				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.00330	98.45245	9.97887				0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	92.13714	115.36525	91.86960				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	78.77815	101.29693	78.55083				0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC57	On 20/06/2014	Spot Bond	100.06887	40.40799	100.06887	40.30787			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	8.67231	101.11641	10.43892			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	7.87865	115.36587	7.85917			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	12.26886	100.08387	12.23846			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	12.36286	100.08483	12.33222			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	6.03453	115.54905	6.01960			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	28.35379	113.64754	28.29488			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	5.53316	115.36587	5.51948			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	6.70979	117.71276	6.69293			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	9.28411	118.00209	9.26430			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.67149	101.27177	11.64289			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.98424	100.00000	18.93723			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	18.64382	100.20020	18.59756			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	16.98067	100.17418	16.93856			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	107.60577	4.73000	107.56988			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	17.18731	100.17741	17.14468			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	11.05721	100.07144	11.02981			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	12.20619	100.08326	12.17594			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC85	On 20/12/2014	Spot Bond	100.11237	31.96122	100.11237	31.88199			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	13.75177	100.09907	13.71769			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	13.35496	100.09502	13.32187			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	91.52331	100.06298	91.30683			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	91.53169	100.06521	91.31518			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	91.56689	100.06023	91.35032			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	91.65326	100.06131	91.43647			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	10.65832	100.08049	10.63190			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	16.15403	100.16123	16.11397			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	10.64773	100.08038	10.62134			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	23.82838	97.80179	23.77053			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	16.68103	100.16949	16.63966			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	14.76873	100.83728	14.73269			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	65.51454	99.94942	65.31009			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	67.27768	101.49845	67.06492			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	65.70572	99.46188	65.50153			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	66.82187	103.49133	66.60695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2C	On 02/08/2013	Spot Bond	97.69123	66.33013	97.69123	66.12721			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	65.53989	100.87998	65.33370			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	66.01235	101.02852	65.80441			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	66.59235	101.21079	66.38226			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	66.95630	101.32512	66.74486			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	17.13230	144.28965	17.07745			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	60.11567	100.90946	59.92230			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	36.60104	103.60434	36.50749			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	19.09952	101.69223	19.05150			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	14.07459	103.43851	14.03867			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	8.69621	102.25429	8.67423			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.45619	101.76484	8.43538			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	13.43503	100.00000	13.40954			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.59644	261.70847	2.58453			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.50124	273.38978	2.48943			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.63929	256.75899	2.62734			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	3.53174	123.65104	3.52252			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	8.40401	101.04016	8.38347			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS51	On 31/01/2022	Spot Bond	123.78317	3.89000	123.78317	123.78317	3.87904			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	12.09456	101.29456	101.29456	12.06427		405,178,240,000.00	4,000,000	1,000,000.00	
FRS59	On 07/10/2016	Spot Bond	101.45459	10.34084	101.45459	101.45459	10.31490			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	66.25969	101.10626	101.10626	66.05084			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	8.26443	100.92257	100.92257	8.24425			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	58.83441	100.00005	100.00005	58.68872			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.12597	98.38735	98.38735	2.12092			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	88.65452	101.21006	101.21006	88.44768			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	91.28444	100.00000	100.00000	91.06965			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	86.67736	100.42877	100.42877	86.28015			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.90555	100.00000	100.00000	0.90335			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.82191	104.97509	104.97509	12.78875			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	83.49096	100.28475	100.28475	83.11401			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	82.01722	100.19981	100.19981	81.65374			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.92461	100.80772	100.80772	7.90528			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.96469	101.07593	101.07593	16.92228			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.83192	100.44759	100.44759	8.80995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS75	On 13/06/2014	Spot Bond	100.17395	40.42621	100.17395	40.32595			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.34395	100.76967	15.30568			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	36.38258	100.98200	36.29170			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	63.98358	100.85889	63.78233			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	12.37531	102.64440	12.34394			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	63.47181	100.85054	63.31688			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.58135	108.09035	2.57470			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	1.60787	101.11747	1.60394			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	56.49002	100.16642	56.34993			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	34.35716	107.16699	34.27580		321,500,970,000.00	3,000,000	1,400,000.00	
FRX15	On 14/03/2015	Spot Bond	108.33117	25.42706	108.33117	25.36633			0.00	0	1,730,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	14.19339	107.16932	14.15978			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	12.24514	109.08100	12.21573			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	12.23398	117.62764	12.20293			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	9.97499	108.91524	9.95106			0.00	0	2,400,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	10.11982	118.59653	10.09397			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	12.51128	109.40010	12.48164			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	11.25917	86.57971	11.23694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FTG1	On 05/09/2016	Spot Bond	100.55204	15.39730	100.55204	15.35899			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	14.82671	101.32185	14.78956			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	19.53218	101.40666	19.48320			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	13.65660	107.64302	13.62432			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	99.39651	100.00000	99.14926			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			3,000,000.00	30	10.00
GPT11	On 29/01/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	96.13664	100.00000	95.89809			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.79486	97.83855	100.79486	97.57492			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	90.76439	100.37860	90.53840			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126	93.87428	99.24126	93.63529			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	86.63831	98.75737	86.43569			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	99.54346	99.18847	99.54346	98.92088			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	99.99980	100.00000	99.99973			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	50.00005	100.00000	50.00004			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD166	On 15/02/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	99.45694	97.60634	99.45694	97.34743			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	99.40089	96.58075	99.40089	96.32739			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	99.99939	100.00000	99.99932			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	99.99912	100.00000	99.99905			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.28790	101.20169	7.26966			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	9.05041	101.57032	9.02769			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	1.74632	100.58455	1.74048			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	1.74542	100.59878	1.73959			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	1.74370	100.62628	1.73787			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.04583	100.00000	2.04055			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	1.74155	100.66039	1.73573			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	1.73858	100.70773	1.73277			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	29.26664	100.25900	29.19399			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	13.47514	101.08226	13.44218		707,575,820,000.00	7,000,000	7,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT03	On 15/10/2015	Spot Bond	101.25499	14.51998	101.25499	14.48362			0.00	0	2,500,000.00
GRT04	On 15/09/2016	Spot Bond	100.11004	10.87085	100.11004	10.84391			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	21.47180	101.64234	21.41903			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.81683	100.23736	8.79496			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	11.19525	99.99999	11.16753			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	18.83487	101.18024	18.78774			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.72323	100.20054	8.70158			0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.97196	49.75824	100.97196	49.75823			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126		41,800,000,000,000.00	418,000,000	300,000,000.00	
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	52.39233	101.50868	52.39231			0.00	0	0.00
HMS1B3	On 19/02/2013	Spot Bond	101.50868	52.39233	101.50868	52.39231			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00004	100.00000	50.00002			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	74.13600	100.00000	73.99972			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	77.05340	101.18125	76.83625			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	19.04560	101.21718	18.99793			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B9	On 19/07/2015	Spot Bond	107.10005	19.16900	107.10005	19.11853			0.00	0	0.00
HMS1C2	On 19/02/2013	Spot Bond	101.59173	52.48979	101.59173	52.48977			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	77.10781	101.22625	76.89044			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	19.33062	101.28016	19.28221			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	17.06304	117.06290	17.01445			0.00	0	0.00
HMS1D2	On 19/02/2013	Spot Bond	101.69896	52.61558	101.69896	52.61557			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	77.20572	101.30724	76.98795			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	19.69672	101.36111	19.64734			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	17.89194	114.94363	17.84179			0.00	0	0.00
HMS1E2	On 19/02/2013	Spot Bond	102.07916	53.06093	102.07916	53.06091			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	77.33623	101.41519	77.11791			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	20.14362	101.46001	20.09309			0.00	0	0.00
HMS1F2	On 19/02/2013	Spot Bond	102.24978	53.68366	102.24978	53.68365			0.00	0	0.00
HMS1G2	On 19/02/2013	Spot Bond	102.77072	54.53208	102.77072	54.53207			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	12.74682	120.49879	12.71419			34,462,653,940.00	286,000	32,686,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.45846	278.97229	2.44669			0.00	0	96,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.45477	279.46415	2.44301			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	12.77445	109.78196	12.74411			0.00	0	29,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY35	On 31/07/2035	Spot Bond	110.08516	12.75112	110.08516	12.72077				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.06000	113.41544	1.01000	114.00167				21,836,000,000.00	20,600,000	223,300,000.00
I2038	On 31/01/2038	Spot Bond	1.70000	114.01084	1.70000	113.98221				2,720,000,000.00	1,600,000	110,000,000.00
I2050	On 31/12/2050	Spot Bond	1.89000	119.54336	1.89000	119.51265				3,307,500,000.00	1,750,000	64,875,000.00
IBC01	On 16/03/2015	Spot Bond	94.50000	23.99983	94.50000	23.95612				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	26.60017	111.10415	26.53532				0.00	0	17,052,000.00
IBL12	On 12/03/2013	Spot Bond	100.38955	93.96181	100.38955	93.73462				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	21.06129	101.98179	21.00820				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090	20.44488	100.56090	20.39400				0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	75.89995	99.93156	75.59156				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	60.24199	100.23834	60.09249				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	40.57946	100.38793	40.47862				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	46.17475	104.99431	46.06722				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	17.57906	110.23108	17.53647				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	12.90869	114.54738	12.87644				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	42.47581	103.99743	42.37820				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	36.64097	101.06758	36.54937				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL25	On 18/08/2014	Spot Bond	100.58995	30.06811	100.58995	29.99488			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	28.96216	111.22906	28.88672			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	15.28391	108.02289	15.24809			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	31.01662	100.81617	30.94093			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	11.70631	100.86946	11.67773			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	5.26613	123.12082	5.25241			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	2.11550	127.68743	2.10983			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	19.84984	99.85267	19.80075			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	9.13528	99.84531	9.11268			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	11.54361	108.72274	11.51612			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	20.66814	100.33316	20.61681			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	9.57432	100.11008	9.55059			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	9.99442	100.65809	9.97007			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	9.06906	102.66026	9.04844			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	7.73051	99.50921	7.71328			0.00	0	100,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	84.29026	100.00000	84.11205			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00139	100.00000	0.00138			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	21.39339	100.89947	21.34543			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP02	On 19/04/2015	Spot Bond	100.89947	21.39339	100.89947	21.34543			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	8.25536	101.97863	8.23689			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.11277	100.89947	8.09459			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	14.54569	100.90751	14.50938			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	14.33060	100.84756	14.29484			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	14.54979	99.83295	14.51382			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	19.45420	114.58662	19.40584			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	28.44600	99.86601	28.37565			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	28.44600	99.86601	28.37565			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	11.22256	100.72296	11.19519			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.03557	100.00000	8.01567			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	66.62732	101.81841	66.41603			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	64.32998	101.39919	64.12670			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	62.97648	101.19088	62.77783			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	26.84755	103.56174	26.78573			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	60.49177	100.41740	60.30222			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	63.54166	100.58388	63.38523			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN07	On 16/05/2013	Spot Bond	101.41671	82.77934	101.41671	82.60504			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	16.31368	101.24311	16.27373			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	99.50873	50.12312	99.50873	99.72811			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	99.40818	98.12921	99.40818	97.86765			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	99.30784	96.33070	99.30784	96.07888			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	99.19658	94.60093	99.19658	94.35834			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	92.93522	99.09525	92.70133			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	91.33038	98.99412	91.10471			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	89.78361	98.88812	89.56574			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND311	On 12/03/2013	Spot Bond	98.78695	88.29101	98.78695	88.08054			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	86.85014	98.68599	86.64668			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111		4,000,000,000,000.00	40,000,000	40,000,000.00	
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.39950	100,000.00000	0.39517			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	78.32618	100.00000	78.15846			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND328	On 04/05/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	61.96773	100.00000	61.85016			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	61.14943	100.00000	61.03342			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	60.34194	100.00000	60.22745			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	59.54510	100.00000	59.43213			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	58.75879	100.00000	58.64732			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	57.98287	100.00000	57.87286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND346	On 12/11/2013	Spot Bond	100.00000	57.21719	100.00000	57.10864			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	56.46162	100.00000	56.35450			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	55.71603	100.00000	55.61032			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	54.98029	100.00000	54.87598			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	54.25426	100.00000	54.15132			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	53.53781	100.00000	53.43624			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	98.28482	100.81810	97.93968			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.70300	101.50431	100.70300	101.23539			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	89.93051	100.70818	89.50572			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	16.66025	101.98370	16.61827			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	16.41192	106.31357	16.36900			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	15.80131	104.39662	15.76064			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	8.93039	99.99991	8.90827			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	96.08489	100.00000	95.84646			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	31.66472	100.36848	31.58605			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING138	On 22/03/2017	Spot Bond	100.00021	10.40654	100.00021	10.38076			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	91.72364	100.00000	91.50576			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.96976	6.50000	101.95184			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	86.08606	101.36114	85.88684			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	84.13604	101.10456	83.94569			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	10.78488	100.08473	10.75815			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	26.95567	101.44140	26.88806			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	94.02241	100.25042	93.79257			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	82.51633	100.25042	82.14886			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	91.47872	100.08567	91.26128			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	91.30627	100.07206	91.08977			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	95.63391	100.37849	95.39580			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	85.46966	100.38408	85.08343			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	60.27794	100.38408	60.08912			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	95.64292	100.37919	95.40479			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	15.33717	100.00000	15.30001			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	9.81579	100.00000	9.79201			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.96288	99.72415	100.96288	99.44982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING183	On 11/06/2013	Spot Bond	100.27920	79.95535	100.27920	79.62285				0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	76.58025	100.08647	76.25554				0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	80.91451	100.00000	80.67441				0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	77.41828	100.00000	77.15039				0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	98.16733	100.90615	97.65696				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	65.96521	100.92542	65.80409				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	65.96521	100.92542	65.80409				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	54.94298	101.29332	54.80535				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	46.58965	100.00000	46.47428				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	28.98338	102.06095	28.91029				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	27.96222	101.68471	27.89346				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	61.89185	100.42003	61.73801				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	19.11203	101.24581	19.06418				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	11.78082	101.27443	11.75132				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	8.85451	101.29354	8.83233				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	12.89184	107.00679	12.86152				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	44.78743	105.51634	44.68271				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL5	On 28/09/2015	Spot Bond	100.55058	15.90823	100.55058	15.86864			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	13.13504	111.16948	13.10301			0.00	0	12,500,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	31.45907	100.64446	31.38242			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	21.85672	100.00026	21.80259			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	22.02356	106.83400	21.97183			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	9.86980	100.08056	9.84533			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	8.85840	100.38986	8.83639			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.32145	117.02647	2.31565			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	2.88004	129.51692	2.87157			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	60.21165	100.38643	60.02097			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	8.04568	99.81973	8.02580			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	7.69742	101.53934	7.67810			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	7.60706	101.19270	7.58844			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.26411	100.25130	0.26345			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	8.08668	99.94061	8.06667			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	54.30712	100.95973	54.16854			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.14032	92.45654	2.13215			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.06436	95.34778	2.05566			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV03E	On 18/11/2013	Spot Bond	100.52241	62.93552	100.52241	62.78067			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	92.85266	103.46133	92.63252			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	89.81271	99.88087	89.60597			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	15.45626	114.89453	15.41754			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	11.65649	101.30356	11.62792			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.84948	129.51692	2.84110			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	99.59249	50.10214	99.59249	50.10213			0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	99.47998	99.45786	99.47998	99.18899			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	99.37949	97.60816	99.37949	97.34944			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	99.27921	95.82953	99.27921	95.58040			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	99.16760	94.11861	99.16760	93.87855			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA308	On 21/02/2013	Spot Bond	99.06633	92.47064	99.06633	92.23914			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	90.88257	98.96527	90.65917			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	89.35171	98.85919	89.13600		197,718,380,000.00		2,000,000	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	87.87418	98.75808	87.66574			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247		34,600,000,000,000.00		346,000,000	264,000,000.00
IVA316	On 18/04/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221		19,000,000,000,000.00		190,000,000	188,000,000.00
IVA317	On 10/05/2013	Spot Bond	100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	75.88358	100.00000	75.72614			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA326	On 19/05/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936	0.00	0	0.00			
IVA327	On 20/05/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322	0.00	0	0.00			
IVA328	On 21/05/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773	0.00	0	0.00			
IVA329	On 22/05/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288	0.00	0	0.00			
IVA330	On 23/05/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867	0.00	0	0.00			
IVA331	On 24/05/2013	Spot Bond	100.00000	74.94867	100.00000	74.79508	0.00	0	0.00			
IVA332	On 25/05/2013	Spot Bond	100.00000	74.79508	100.00000	74.64213	0.00	0	0.00			
IVA333	On 15/08/2013	Spot Bond	100.00000	67.75297	100.00000	67.62443	0.00	0	0.00			
IVA334	On 22/08/2013	Spot Bond	100.00000	66.85828	100.00000	66.73143	0.00	0	0.00			
IVA335	On 29/08/2013	Spot Bond	100.00000	65.97540	100.00000	65.85022	0.00	0	0.00			
IVA336	On 05/09/2013	Spot Bond	100.00000	65.10417	100.00000	64.98066	0.00	0	0.00			
IVA337	On 12/09/2013	Spot Bond	100.00000	64.24445	100.00000	64.12257	0.00	0	0.00			
IVA338	On 19/09/2013	Spot Bond	100.00000	63.39609	100.00000	63.27581	0.00	0	0.00			
IVA339	On 26/09/2013	Spot Bond	100.00000	62.55893	100.00000	62.44024	0.00	0	0.00			
IVA340	On 03/10/2013	Spot Bond	100.00000	61.73282	100.00000	61.61570	0.00	0	0.00			
IVA341	On 10/10/2013	Spot Bond	100.00000	60.91762	100.00000	60.80205	0.00	0	0.00			
IVA342	On 17/10/2013	Spot Bond	100.00000	60.11319	100.00000	59.99914	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA343	On 24/10/2013	Spot Bond	100.00000	59.31938	100.00000	59.20683			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	58.53605	100.00000	58.42499			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	57.76306	100.00000	57.65347			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	57.00029	100.00000	56.89214			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	56.24758	100.00000	56.14087			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	55.50482	100.00000	55.39951			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	54.77186	100.00000	54.66795			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	54.04859	100.00000	53.94604			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	53.33486	100.00000	53.23367			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	80.58983	99.74330	80.35603			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.51059	100.81205	8.48982			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	45.39397	101.01716	45.28300			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	16.23207	101.02507	16.19238			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	65.49407	100.81807	65.28814			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.68775	100.96854	100.68775	100.70249			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	93.54960	100.65963	93.09053			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	80.84329	100.00000	80.67416			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	60.52746	100.00000	60.38083			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG01	On 30/10/2015	Spot Bond	101.04078	10.31249	101.04078	10.28728				0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	100.43731	100.00000	99.91959				0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	95.33679	100.00000	94.84536				0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	105.05151	108.86668	105.05151	108.56296				0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	101.76185	104.62962	101.49879				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.22352	102.42188	2.21844				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	1.68271	101.21431	1.67859				0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	104.46592	100.00000	104.18808				0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	90.03894	100.00000	89.83196				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	11.41979	153.49881	11.38392				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	65.53531	101.46222	65.37447				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	20.20915	100.47188	20.15889			4,018,875,200,000.00	40,000,000	20,000,000.00	
LGL02	On 13/08/2017	Spot Bond	103.08494	12.81817	103.08494	12.78924				0.00	0	5,500,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.39484	101.72477	1.39169			2,016,184,941,400.00	19,820,000	9,910,000.00	
LHL01	On 13/12/2015	Spot Bond	100.30391	9.42487	100.30391	9.40147				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	20.11017	100.60223	20.06520				0.00	0	10,000,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	3.84776	100.33330	3.83821				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ007		On 27/01/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275		0.00	0	0.00
MAQ008		On 09/02/2013	Spot Bond	100.00000	95.30026	100.00000	95.05208		0.00	0	0.00
MAQ015		On 23/08/2013	Spot Bond	100.00000	66.73143	100.00000	66.60483		0.00	0	0.00
MAQ020		On 02/08/2013	Spot Bond	100.80210	65.29229	100.80210	65.08703		0.00	0	0.00
MAQ024		On 11/03/2013	Spot Bond	98.89515	88.49135	98.89515	88.27969		0.00	0	0.00
MAQ025		On 11/10/2013	Spot Bond	101.14527	55.08306	101.14527	54.94526		0.00	0	0.00
MAQ026		On 11/02/2013	Spot Bond	99.30996	94.83919	99.30996	94.59510		0.00	0	0.00
MAQ027		On 07/03/2013	Spot Bond	98.95948	89.34206	98.95948	89.12618		0.00	0	0.00
MAQ028		On 12/04/2013	Spot Bond	98.43044	82.25457	98.43044	82.07252		0.00	0	0.00
MAQ029		On 23/04/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871		0.00	0	0.00
MAQ030		On 11/07/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701		0.00	0	0.00
MBC17		On 06/02/2013	Spot Bond	99.38845	96.07582	99.38845	95.82513		0.00	0	0.00
MBC18		On 21/02/2013	Spot Bond	99.17027	92.46333	99.17027	92.23162		0.00	0	0.00
MBF018		On 15/04/2013	Spot Bond	101.29323	84.01391	101.29323	83.82483		0.00	0	0.00
MBF019		On 15/04/2014	Spot Bond	101.31233	37.55697	101.31233	37.46287		0.00	0	0.00
MBF024		On 26/05/2013	Spot Bond	100.54173	86.43247	100.54173	86.03782		0.00	0	0.00
MBF025		On 26/05/2014	Spot Bond	100.58073	42.13796	100.58073	42.03535		0.00	0	25,000,000.00
MBF027		On 07/10/2014	Spot Bond	101.30733	26.44280	101.30733	26.37655		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF028	On 16/04/2015	Spot Bond	101.17095	18.72813	101.17095	18.68127			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	15.06488	99.84625	15.02721			0.00	0	10,000,000.00
MBF030	On 01/10/2017	Spot Bond	99.84060	8.23762	99.84060	8.21702			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	57.38528	100.25866	57.24125			0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	105.07205	100.00000	104.79110			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.07042	104.94090	101.07042	104.65661			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	45.74099	101.08567	45.62911			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	44.42677	100.00000	44.31915			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	99.32749	100.00000	99.07475			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	43.84192	100.00000	43.73571			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	38.28579	100.00000	38.19099			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	23.38881	100.00000	23.33089			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	23.06277	100.00000	23.00690			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	5.93677	100.00000	5.92206			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	14.49406	100.00000	14.45817			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	10.79419	109.95029	10.76824			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	29.30286	100.21678	29.23016			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB4M	On 13/12/2013	Spot Bond	100.18427	56.48487	100.18427	56.34476			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	23.09721	100.20050	23.03992			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	31.23098	101.34831	31.16071			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	31.27852	101.35889	31.20814			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	12.84235	101.41174	12.81344			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	7.50780	103.44664	7.49053			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.19707	103.61067	7.18049			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	15.14099	101.86568	15.10678			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	9.92384	104.35890	9.90085			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	9.99714	104.67108	9.97391			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	27.68532	106.18586	27.62061			0.00	0	90,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	15.38333	100.06286	15.34522			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.51236	100.06556	7.49375			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	10.31245	110.15502	10.28461			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	20.29460	107.16233	20.24655			0.00	0	25,400,000.00
MIL01	On 31/05/2015	Spot Bond	100.44922	21.81352	100.44922	21.75928			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	11.81403	104.78971	11.78672			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	85.55138	100.42970	85.15754			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB02	On 31/05/2017	Spot Bond	104.79935	11.49629	104.79935	11.46971			0.00	0	6,800,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	34.18659	110.61908	34.10354			0.00	0	1,900,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	19.00945	110.59153	18.96328			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	10.53251	115.34633	10.50605			0.00	0	3,100,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	58.27049	102.81634	58.13783			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	86.63639	98.77372	86.43375			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	82.79715	98.48888	82.61258			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.84291	100.00000	6.82633			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.11708	100.00000	0.11679			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	7.16769	100.00000	7.15032			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	7.25626	100.00000	7.23868			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.66900	100.89771	6.65272			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.75671	100.61875	6.74024			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.87350	100.62967	6.85675			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.93189	100.63509	6.91500			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	7.00196	100.64159	6.98490			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A402		On 14/08/2020	Spot Bond	100.65787	7.17708	100.65787	7.15959		0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	100.66881	7.29380	100.66881	7.27602		0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	100.68074	7.42217	100.68074	7.40408		0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	100.69157	7.53884	100.69157	7.52047		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	100.69687	7.59719	100.69687	7.57867		604,181,220,000.00	6,000,000	1,500,000.00
N4B508		On 14/08/2020	Spot Bond	100.76218	8.29673	100.76218	8.27649		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	100.83813	9.11193	100.83813	9.08968		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.11708	100.00000	0.11679		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.11708	100.00000	0.11679		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	103.67668	9.26008	103.67668	9.23874		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	101.36748	36.47085	101.36748	36.37944		0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	100.92433	29.97154	100.92433	31.38018		0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	100.76441	21.54103	100.76441	21.48849		0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	100.97362	9.72978	100.97362	9.70599		0.00	0	133,000.00
NBK14B		On 27/08/2015	Spot Bond	100.60434	16.10438	100.60434	16.06515		1,408,460,760,000.00	14,000,000	7,000,000.00
NBK15B		On 27/08/2017	Spot Bond	100.47967	8.85836	100.47967	8.83681		0.00	0	125,000,000.00
NBK2A		On 15/09/2015	Spot Bond	112.76469	21.39043	112.76469	21.33766		304,464,663,000.00	2,700,000	36,534,000.00
NBK2B		On 15/09/2015	Spot Bond	100.61353	16.64240	100.61353	16.60096		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On 09/09/2019	Spot Bond	122.79495	13.41506	122.79495	13.37962			1,483,362,996,000.00	12,080,000	10,940,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.49394	32.99078	3.49122			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	83.16982	101.43082	82.98411			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	24.31880	108.29303	24.26105			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	19.12707	101.23516	19.07918			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	7.31989	101.30698	7.30156			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	45.02464	104.56520	44.92014			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	39.67191	100.00004	39.57367			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	17.15910	109.74955	17.11768			4,297,344,599,836.00	39,155,920	26,177,960.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	12.41178	100.00006	12.38105			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	100.26977	119.17407	99.98208			0.00	0	0.00
NCLN17	On 24/01/2013	Spot Bond	100.94176	99.44994	100.94176	99.17717			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	95.56622	100.33399	95.33243			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	33.05040	100.00000	32.98770			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	41.74609	100.00000	41.66689			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	31.51797	100.00000	31.45817			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	29.88585	100.00000	29.82914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN48	On 25/02/2015	Spot Bond	100.55018	22.38496	100.55018	22.33047			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	94.03325	100.22266	93.80622			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	91.25266	99.94761	91.03956			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	90.97979	99.94811	90.76781			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	90.97979	99.94811	90.76781			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	90.97979	99.94811	90.76781			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	21.00302	99.86407	20.95108			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	19.92403	101.50309	19.87403			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	19.53288	101.36582	19.48391			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	22.01794	100.40506	21.96322			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	18.61272	80.20911	18.58272			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	16.47328	100.38119	16.43234			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	13.61518	100.00000	13.58935			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	12.80393	101.10639	12.77260			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	13.37658	101.21257	13.34383			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	14.40336	101.03995	14.36815			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	12.46968	101.41775	12.43841			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	97.85522	100.00000	97.59358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN69	On 27/05/2016	Spot Bond	76.11506	15.08112	76.11506	15.05775				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	60.36086	100.41337	60.16754				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	40.51338	100.10537	40.41296				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	40.44047	100.10374	40.34024				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	19.82604	99.82783	19.77702				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.69077	100.74066	9.66714				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.72175	100.07228	8.70015				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	15.55561	100.06803	15.51706				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	8.34822	101.43571	8.32728				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	21.72495	110.75661	21.67213				0.00	0	6,965,000.00
NED6	On 20/09/2013	Spot Bond	105.36061	64.45105	105.36061	64.30055				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	49.84649	106.42411	49.73104				0.00	0	3,800,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	7.87787	101.17472	7.85815				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	15.14820	119.90407	15.10894				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	11.05389	108.97397	11.02497				0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	93.58974	100.00000	93.35038				0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	88.07153	98.87170	87.86192				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NHM001	On 04/09/2015	Spot Bond	100.47393	18.47774	100.47393	18.43179			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	4.99798	156.96491	4.98108			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	12.81207	115.40836	12.78040			0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	87.86559	98.83767	87.65703			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	72.52079	97.39714	72.38072		486,985,700,000.00	5,000,000	5,000,000.00	
NPL03	On 12/12/2013	Spot Bond	100.19307	56.62279	100.19307	56.48233			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	10.83313	114.59979	10.80350			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	13.21112	100.55569	13.17896			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	42.56596	100.53494	42.46236			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	87.92958	100.49411	87.52079			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	21.43457	100.52625	21.38240			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	10.83883	116.99821	10.80864			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	42.82023	100.56446	42.71598			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	88.07955	100.52540	87.66995			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	21.61986	100.54276	21.56723			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	11.25846	114.44931	11.22771			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	43.11930	100.59918	43.01429			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	88.27949	100.56709	87.86881			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C14	On 22/05/2015	Spot Bond	100.57314	21.96112	100.57314	21.90765				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	88.30863	100.57316	87.89781				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	88.47778	100.58790	88.06611				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	88.68347	100.65124	88.27061				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	88.95413	100.70756	88.53982				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	9.77171	100.72887	9.74788				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	14.70226	100.67612	14.66642				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	62.12504	134.34526	61.93620				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	42.40965	108.59837	42.30815				0.00	0	28,700,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	11.56726	125.30314	11.53638				0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	89.56408	100.00000	89.35772				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	11.51284	134.80590	11.48010				0.00	0	4,500,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.40751	171.14853	4.39167				0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	10.53505	135.14144	10.50521				0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	83.33120	101.23304	83.14501				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	37.15661	101.21485	37.06361				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	37.04648	101.18197	36.95377				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC12	On 25/08/2016	Spot Bond	101.47481	11.53088	101.47481	11.50257			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	21.36136	100.95122	22.87659			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	65.12344	100.91565	64.91850			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	16.10751	101.05067	16.06813			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	14.19635	100.00000	14.16120			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	14.24251	100.00000	14.20724			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	14.27021	100.00000	14.23487			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	14.93492	100.00000	14.89794			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	15.67349	100.00000	15.63468			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	20.28954	100.00000	20.23931			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	18.56435	108.19161	18.52029			0.00	0	102,100,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.30308	100.00000	4.29266			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	15.14114	104.37000	15.11152			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	21.69394	100.00000	21.64021			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.23858	100.00000	6.22313			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	80.71806	100.19068	80.36812			0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	99.51117	99.18874	99.51117	98.92123			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	96.13633	100.38733	95.89635			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP03	On 21/02/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172	0.00	0	0.00			
PNP05	On 21/08/2013	Spot Bond	100.00000	70.87721	100.00000	70.74274	0.00	0	0.00			
PNP07	On 21/02/2013	Spot Bond	100.47782	92.37154	100.47782	92.13725	0.00	0	0.00			
PR2A1F	On 15/06/2014	Spot Bond	100.10564	40.66318	100.10564	40.56239	0.00	0	0.00			
PR2A1G	On 15/06/2014	Spot Bond	100.09773	35.81348	100.09773	35.72166	0.00	0	0.00			
PR2A4D	On 15/06/2013	Spot Bond	100.09376	79.75156	100.09376	79.40903	0.00	0	0.00			
PR2A9D	On 15/06/2013	Spot Bond	100.09863	79.86704	100.09863	79.52401	0.00	0	0.00			
PR2A9E	On 15/09/2013	Spot Bond	100.10500	59.73437	100.10500	59.54356	0.00	0	0.00			
PR2B1F	On 15/06/2014	Spot Bond	100.10840	40.78774	100.10840	40.68664	0.00	0	0.00			
PR2B1G	On 15/06/2014	Spot Bond	100.10173	35.81216	100.10173	35.72034	0.00	0	0.00			
PR2B4D	On 15/06/2013	Spot Bond	100.10673	80.05951	100.10673	79.71562	0.00	0	0.00			
PR2B5E	On 15/09/2013	Spot Bond	100.10663	59.80925	100.10663	59.61820	0.00	0	0.00			
PR2C1F	On 15/06/2014	Spot Bond	100.11457	41.06617	100.11457	40.96437	0.00	0	0.00			
PR2C1G	On 15/06/2014	Spot Bond	100.10653	35.81058	100.10653	35.71876	0.00	0	0.00			
PR2C4D	On 15/06/2013	Spot Bond	100.12130	80.40594	100.12130	80.06052	0.00	0	0.00			
PR2D1F	On 15/06/2014	Spot Bond	100.12138	41.37388	100.12138	41.27132	0.00	0	0.00			
PR2D1G	On 15/06/2014	Spot Bond	100.11212	35.80874	100.11212	35.71692	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D4D	On 15/06/2013	Spot Bond	100.13423	80.71386	100.13423	80.36709			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	43.50068	100.68448	43.39465			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	35.43591	116.98567	35.34485			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	29.06507	91.25497	29.00477			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.84567	40.60007	0.84482			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.32000	124.72002	5.31500	124.71565		100,862,119,437,240.00	959,045,007	8,729,464,600.00	
R158	On 15/09/2015	Spot Bond	124.15418	22.24270	124.15418	22.18277			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	14.84965	86.87026	14.82009			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	17.01742	130.95502	16.96960			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.02962	82.70497	8.01428			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	71.70151	107.05466	71.53466			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.17000	129.92305	7.14500	130.15881		115,578,872,216,400.00	119,786,920	0,835,449,001.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.76424	38.29047	0.76350			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.70298	36.16829	0.70234			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	217.34962	159.14108	217.31011	158.44531		12,611,277,001,260.00	58,023,000	1,282,078,059.00	
R197	On 07/12/2023	Spot Bond	0.90000	286.77712	0.90000	286.71123		10,031,940,000.00	11,146,600	126,838,000.00	
R201	On 21/12/2014	Spot Bond	5.06000	107.40663	5.05500	107.40130		648,857,057,200.00	128,232,620	511,342,310.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 07/12/2033	Spot Bond	1.60000	218.11768	1.60000	218.06342			64,860,769,600.00	40,537,981	991,725,000.00
R2023	On 28/02/2023	Spot Bond	6.69500	110.72873	6.68500	110.78475			14,580,304,050,000.00	177,790,000	2,275,430,000.00
R203	On 15/09/2017	Spot Bond	5.76500	112.92674	5.73000	113.05853			13,899,420,765,000.00	411,001,000	6,354,614,400.00
R204	On 21/12/2018	Spot Bond	6.01000	110.47488	5.99000	110.56110			5,659,118,740,950.00	941,617,095	4,926,430,165.00
R2048	On 28/02/2048	Spot Bond	108.88836	11.35558	108.88836	11.32834			86,381,135,988,000.00	793,300,000	2,582,813,000.00
R205	On 31/03/2014	Spot Bond	100.00000	38.54558	100.00000	38.45013			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.09000	102.42053	5.09000	102.40630			5,214,196,000,000.00	024,400,000	1,184,574,000.00
R207	On 15/01/2020	Spot Bond	6.24000	105.78375	6.22000	105.88154			23,782,188,668,160.00	811,248,184	5,471,807,000.00
R208	On 31/03/2021	Spot Bond	6.36000	104.56089	6.35000	104.60698			37,623,717,988,440.00	915,678,929	0,245,360,731.00
R209	On 31/03/2036	Spot Bond	7.96000	83.97679	7.93500	84.18515			15,690,441,560,000.00	971,161,000	7,824,659,000.00
R210	On 31/03/2028	Spot Bond	1.35500	166.12172	1.36000	165.97605			654,276,384,000.00	482,860,800	413,724,000.00
R211	On 31/01/2017	Spot Bond	0.13000	113.94598	-0.08000	113.92261			(1,300,000,000.00)	10,000,000	1,026,400,000.00
R212	On 31/01/2022	Spot Bond	0.81500	132.72701	0.85000	132.32052			42,950,500,000.00	52,700,000	1,368,110,000.00
R213	On 28/02/2031	Spot Bond	7.71000	95.90621	7.68500	96.11639			12,010,082,880,000.00	557,728,000	4,136,161,000.00
R214	On 28/02/2041	Spot Bond	84.68795	10.16448	84.68795	10.14468			154,358,016,450,600.00	822,668,000	7,560,668,000.00
R223C	On 15/03/2013	Spot Bond	98.99493	87.63982	98.99493	87.43199			0.00	0	0.00
R224C	On 15/09/2013	Spot Bond	96.64575	60.20118	96.64575	60.07020			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R225C	On 15/03/2014	Spot Bond	94.28171	41.33756	94.28171	41.24945			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.87036	28.86410	91.87036	28.80388			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	88.83566	20.68516	88.83566	20.64320			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	86.87026	14.84965	86.87026	14.82009			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749	10.81909	84.86749	10.79797			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	8.02962	82.70497	8.01428			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	71.36691	97.62766	71.23094			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	49.16022	95.17874	49.05519			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	34.07543	92.80992	34.00413			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	23.95721	90.60553	23.90807			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	17.28680	87.76872	17.25228			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	12.49797	85.82547	12.47348			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	9.19824	83.71772	9.18059			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	6.90929	81.42381	6.89634			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.56034	77.48625	5.55034			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.35714	75.13464	4.34951			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.56250	72.16183	3.55648			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.86031	70.13136	2.85559			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R335C	On 21/06/2019	Spot Bond	68.17127	2.32502	68.17127	2.32128				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.91680	66.23386	1.91379				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.72001	63.06100	1.71742				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.45919	61.24492	1.45705				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.28720	59.05342	1.28537				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.11392	57.39997	1.11238				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	0.97266	55.80907	0.97134				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.85656	54.27807	0.85543				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.75704	52.85822	0.75606				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.67373	51.49553	0.67289				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.02412	44.45722	1.02299				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.95524	43.11572	0.95422				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.89631	41.83089	0.89537				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.84567	40.60007	0.84482				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.80201	39.42073	0.80122				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.76424	38.29047	0.76350				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.73147	37.20704	0.73079				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R352C	On 21/12/2027	Spot Bond	36.16829	0.70298	36.16829	0.70234			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	43.13505	100.16140	43.02808			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	78.04961	101.36584	77.82683			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	13.68239	101.68455	13.64800			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	23.06420	100.60342	23.00804			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	1.79272	100.00000	1.78838			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	94.89551	100.25681	94.66409			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	83.31855	100.32689	82.94562			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	83.31964	100.32010	82.94673			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	59.38979	100.32441	59.19971			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	19.75101	101.54349	19.70143			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	82.52136	100.00000	82.40036			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	89.21680	100.26310	88.99869			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	26.07310	101.21857	26.00783			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	105.48449	5.87500	105.46757			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	16.80588	100.60466	16.76495			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	56.10537	101.28378	55.96485			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	9.54794	100.77784	9.52465			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES16	On 14/02/2013	Spot Bond	100.58027	94.03982	100.58027	93.79675				0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	41.96359	100.38116	41.85933				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	99.07111	100.60804	98.82392				0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	99.65710	100.65009	99.40836				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	32.84294	102.09902	32.76189				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	13.38179	99.79665	13.34871				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	11.27622	101.65073	14.01092				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	15.55657	101.46985	17.97599				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	15.55657	101.46985	17.97599				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	77.87860	101.38750	77.65691				0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	61.95363	100.62446	61.75915				0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	61.03811	100.24328	60.84290				0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	55.96555	101.50905	55.82509				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	14.18776	99.91990	14.15265				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	12.37236	99.90988	12.34175				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP015	On 10/06/2013	Spot Bond	100.25061	79.08907	100.25061	78.74602				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	9.48254	100.36848	9.45898				0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	51.32710	100.00000	51.20000				0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	43.14880	100.51732	43.04145				0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	37.71772	100.00000	37.62634				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	31.27020	100.62598	31.19402				0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.00000	5.25000	99.98592				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.67319	100.00000	0.67152				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.65175	100.00000	3.64271				0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	50.00001	100.00000	50.00000				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	17.57664	101.48404	17.53684				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	10.96725	115.23085	10.93987				0.00	0	5,200,000.00
SA062U	On 18/01/2013	Spot Bond	100.00000	50.00005	100.00000	50.00004				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	104.86804	9.63065	104.86804	9.61174				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	13.74992	114.56238	13.71556				0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	12.11397	100.56539	12.08447				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	11.49759	107.95466	11.47035			1,295,455,920,000.00	12,000,000	21,000,000.00	
SBK15	On 23/01/2022	Spot Bond	101.20234	7.00145	101.20234	6.98430				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK16	On 15/03/2023	Spot Bond	100.11990	7.94084	100.11990	7.92116				0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	7.04469	101.08312	7.02763				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	7.40408	101.24095	7.38594				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	7.41447	101.21627	7.39632				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	22.53041	107.37565	22.47699				0.00	0	35,532,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	88.77968	102.36256	88.57585				0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	11.30600	105.03639	11.27981				0.00	0	6,800,000.00
SBK111	On 09/04/2014	Spot Bond	132.16219	41.53597	132.16219	41.41186				0.00	0	1,370,000.00
SBN18	On 14/09/2013	Spot Bond	162.56493	48.67689	162.56493	48.51717				0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	79.90795	155.18315	79.64527				0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	23.09575	120.12124	23.03581				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	23.01639	120.50039	22.95651				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	22.97679	120.69056	22.91693				0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	85.30615	143.06048	85.03286				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	12.25609	106.46393	12.22722				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	23.05888	120.29708	22.99897				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	23.03905	120.39190	22.97915				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN36	On 31/03/2013	Spot Bond	215.59863	75.80280	215.59863	75.48470				0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	89.56408	100.00000	89.35772				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.58291	100.10760	8.56164				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	42.95060	99.06612	42.84513				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	29.67800	100.00010	29.60450				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	10.71635	99.81852	10.68986				0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	81.22361	99.79990	80.98648				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	65.32736	100.00000	65.16910				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	12.43291	109.84578	12.40288				0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	44.08054	100.78863	43.97301				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	12.45527	100.87410	12.42487				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.74952	99.99987	7.73033				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.23601	100.00000	1.23326				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.33112	99.99997	8.31049				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	9.74019	113.08735	9.71623				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	10.83876	109.22356	10.81270				0.00	0	100,000,000.00
SBS21	On 15/05/2026	Spot Bond	100.77436	8.52406	100.77436	8.50326				0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	21.51471	100.47821	21.46237				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS23	On 23/05/2017	Spot Bond	100.50480	9.85348	100.50480	9.82950			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	8.12122	100.51996	8.10145			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	9.93869	106.95022	9.91520			0.00	0	5,100,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	9.11435	102.76906	9.09350			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	9.70061	104.14309	9.67817			0.00	0	0.00
SBS7	On 26/03/2013	Spot Bond	103.79928	94.13902	103.79928	93.91252			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	13.31612	120.54819	13.28146			0.00	0	2,000,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	79.17492	120.15971	78.98909			0.00	0	640,000.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.50687	272.67152	2.49505		94,071,674,400,000.00	345,000,000	121,500,000.00	
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.04512	123.12082	4.03459			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	9.84936	114.44000	9.82187			0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	55.39752	100.00000	55.39751			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.86605	100.00000	3.85648			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.21570	82.63494	0.21522			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.20173	120.42805	5.38545			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.96976	6.50000	101.95184			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS01	On 15/12/2016	Spot Bond	100.12305	11.71592	100.12305	11.68688			0.00	0	4,000,000.00
SHS02	On 29/06/2013	Spot Bond	99.88484	75.50809	99.88484	75.20264			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	20.55218	99.87542	20.50134			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	10.05690	100.24421	10.03194		400,976,840,000.00		4,000,000	1,000,000.00
SHS05	On 29/06/2017	Spot Bond	103.11523	11.25532	103.11523	11.22963			0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond	100.24161	1.58113	100.24161	1.57720			0.00	0	1,935,000.00
SLI1	On 15/08/2013	Spot Bond	105.71322	69.36401	105.71322	69.20423			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	112.32955	16.45295	112.32955	16.41314			0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	76.24321	101.56711	76.09555			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	105.65786	12.35861	105.65786	12.32968			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	29.87578	100.80059	29.80289			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	11.25741	100.58343	11.23000			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	16.50813	100.81342	16.46785			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	9.08532	100.58796	9.06319			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	14.25402	107.52630	14.22037			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	18.80647	101.25454	18.75937		3,037,636,200,000.00		30,000,000	15,000,000.00
SSA03	On 22/04/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.42373	100.41357	10.39782			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN002	On 26/03/2017	Spot Bond	99.94314	10.01953	99.94314	9.99473			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	9.35316	101.14726	9.33027			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	9.29475	94.17275	9.27507			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	9.32538	93.82087	9.30570			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	27.32430	104.67610	27.26118			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	7.55298	101.56575	7.53587			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	9.92865	100.11486	9.90403			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	12.14449	107.35953	12.11570			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	22.77943	121.64737	22.71971			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	1.90027	105.50721	1.89537			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	9.96349	100.00000	9.94526			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	50.00004	100.00000	50.00002			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	50.00004	100.00000	50.00002			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	50.00002	100.00000	50.00001			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	93.58974	100.00000	93.35038			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN875	On 16/02/2013	Spot Bond	100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	66.73143	100.00000	66.60483			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	67.21915	100.00000	67.09559			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	99.60062	50.10006	99.60062	50.10004			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	99.38728	96.32787	99.38728	96.07587			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	99.60314	50.09942	99.60314	50.09941			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	94.59625	99.28767	94.35345			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN956	On 14/02/2013	Spot Bond	99.25974	94.11346	99.25974	93.87321				0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	93.16349	99.20138	92.92819				0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	93.16344	99.20211	92.92815				0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	92.92915	99.18693	92.69507				0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	99.50500	98.39063	99.50500	98.12742				0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	92.23357	99.14341	92.00307				0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	91.54896	99.09929	91.32197				0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	91.32363	99.07862	91.09780				0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	90.65319	99.03521	90.43076				0.00	0	0.00
SYN966	On 21/01/2013	Spot Bond	98.12653	50.47281	98.12653	50.47280				0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	87.04340	98.78368	86.83883				0.00	0	0.00
SYN968	On 23/01/2013	Spot Bond	99.57277	99.72794	99.57277	99.45736				0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111				0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	21.23937	119.55998	21.18475				0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	10.64209	111.67266	10.61617				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	37.78228	100.00000	37.69774				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TF105U	On 25/10/2014	Spot Bond	100.00000	30.25457	100.00000	30.18128			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	45.23805	104.23307	45.13334			0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	99.58856	50.10307	99.58856	99.72790			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	99.37012	96.07652	99.37012	95.82587			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	87.86242	98.86706	87.65381			0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	99.29473	0.00000	99.29473	0.00000			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.66418	100.24561	100.66418	99.98428			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	84.23676	101.16928	84.04609			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	83.11841	101.07247	82.93293			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	15.56620	100.91059	15.52819			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	12.01702	110.02135	11.98842			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	94.86556	100.30600	94.63241			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	42.82291	100.55190	42.71865			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	63.66633	100.62855	63.51123			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	6.41461	101.17076	6.39856			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	6.61193	101.20716	6.59538			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	7.64044	103.42947	7.62286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A4	On 18/07/2017	Spot Bond	100.80622	2.21296	100.80622	2.20744				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	2.21057	100.83814	2.20505				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.55456	100.90574	2.54880				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	0.00000	100.17362	0.00000				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	0.00000	100.18041	0.00000				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.62464	100.00000	2.61877				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.03570	101.28535	7.01808				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	2.20628	100.89554	2.20077				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	7.94020	101.45249	7.92028				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	2.19839	101.00134	2.19290				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	11.64533	102.14068	11.61594				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	2.16574	101.44362	2.16031				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	11.59353	101.20953	11.56451				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.82181	101.06155	5.80726				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.26653	101.14347	6.25086				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.30031	105.45079	6.28396				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.15384	101.30716	7.13592				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8C1	On 18/04/2036	Spot Bond	101.37985	7.54729	101.37985	7.52837			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	11.68407	102.14790	11.65458			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	11.32953	101.15653	11.30119			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	14.33106	101.18212	14.29520			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	11.54803	101.20040	11.51912			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	6.41390	101.18212	6.39785			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	6.51256	101.20040	6.49626			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	6.56187	101.20953	6.54545			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	11.40237	101.17116	11.37385			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	11.54803	101.20040	11.51912			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.04817	101.30089	12.01799			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.05456	101.30089	7.03690			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.04817	101.30089	12.01799			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	12.77420	101.44699	12.74216			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	8.03732	101.48350	8.01716			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	12.72887	101.43786	12.69695			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	16.33394	102.16719	16.29271			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	11.93369	102.21271	11.90355			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D3	On 18/07/2016	Spot Bond	102.19450	16.46831	102.19450	16.42673			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	57.36736	99.87885	57.22545			0.00	0	2,000,000.00
TL15	On 29/04/2015	Spot Bond	111.48563	25.11714	111.48563	25.05607			0.00	0	2,500,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	6.15956	102.36770	11.78908			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	11.11340	111.51511	11.08622			0.00	0	995,700,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	12.18350	120.69176	12.15177		3,230,677,031,680.00	26,768,000	294,468,000.00	
TN23	On 06/11/2023	Spot Bond	122.92168	10.77530	122.92168	10.74682		34,418,070,400.00	280,000	94,280,000.00	
TN25	On 19/08/2025	Spot Bond	112.54971	12.32555	112.54971	12.29568		6,865,532,310,000.00	61,000,000	213,700,000.00	
TN27	On 14/11/2027	Spot Bond	105.64973	9.90270	105.64973	9.87951			0.00	0	19,300,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	7.44468	100.66243	7.42653			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.61949	100.67816	7.60092			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.84087	100.69808	7.82175			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.86416	100.70018	7.84499			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	8.95826	100.79857	8.93641			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	15.22629	101.00182	15.18907			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	19.13837	101.21676	19.09046			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	8.62211	101.26720	8.60052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.51765	101.29746	7.49881				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.75935	10.00000	99.73266				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.76534	9.75000	99.73931				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.77029	100.00000	9.74511				0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	95.30026	100.00000	95.05208				0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854				0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	66.73143	100.00000	66.60483				0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974				0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	89.35729	98.80121	89.14168				0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	78.68839	97.87620	78.52270				0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	70.09355	99.82860	69.95944				0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	99.36331	95.82615	99.36331	95.57682				0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	74.46950	97.76060	74.32126				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	12.87850	120.75743	12.84493				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	37.20472	101.23503	37.11157				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	12.24868	101.32511	12.21799				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	20.78026	101.70719	20.72802				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	14.27275	110.55481	14.23810				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A5	On 07/11/2013	Spot Bond	100.00000	65.68603	100.00000	65.52690				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	65.95008	100.00000	65.79031				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	66.03809	100.00000	65.87811				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	22.48042	100.80302	22.42557				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	13.91792	100.83292	13.88394				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	10.34811	100.83423	10.32285				0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	95.94869	100.00000	95.71061				0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	95.46773	100.36906	95.23004				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	11.34569	128.75000	11.32000				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	15.49512	121.77342	15.45446				0.00	0	94,700,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	3.76317	243.55465	8.27431				0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	21.58298	107.94222	21.53159				0.00	0	14,225,385.00
WSP2	On 28/05/2017	Spot Bond	110.97172	11.25257	110.97172	11.22517			397,278,757,600.00		3,580,000	81,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	9.42466	113.15781	9.40135				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	9.28513	112.59168	9.26226				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	9.11696	113.82178	9.09431				0.00	0	26,000,000.00
Z006	On 31/08/2013	Spot Bond	96.69614	62.18773	96.69614	62.05237				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z009	On 30/11/2013	Spot Bond	95.45272	51.33714	95.45272	51.22720			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	16.97240	87.68655	16.93834			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	40.10647	93.89641	40.02174			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	33.41013	92.71091	33.33990			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	13.96275	86.49267	13.93521			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	24.95003	90.84932	24.89846			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	16.94192	87.67412	16.90792			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.08276	67.16812	2.07943			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.20007	100.00000	8.18452			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03302	100.00000	0.03296			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.20007	100.00000	8.18452			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	21.97140	100.00000	21.92971			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	22.47784	100.00000	22.43519			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	21.07237	100.00000	21.03239			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	21.07237	100.00000	21.03239			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	19.98116	100.00000	19.94325			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	19.98116	100.00000	19.94325			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	18.91051	100.00000	18.87463			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA014	On 18/06/2015	Spot Bond	100.00000		18.91051	100.00000	18.87463			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000		17.79556	100.00000	17.76180			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000		17.79556	100.00000	17.76180			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000		16.77817	100.00000	16.74634			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000		16.77817	100.00000	16.74634			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000		15.78894	100.00000	15.75899			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000		15.78894	100.00000	15.75899			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		14.94292	100.00000	14.91457			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000		14.14224	100.00000	14.11541			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000		10.57628	100.00000	10.55621			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000		9.99058	100.00000	9.97163			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000		9.40154	100.00000	9.38370			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000		9.40154	100.00000	9.38370			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000		8.89778	100.00000	8.88090			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000		8.40503	100.00000	8.38909			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		7.90948	100.00000	7.89447			0.00	0	0.00
Total for j-Bonds :										,013,905,050,746,880.00	,665,067,086	95 337 206 361.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:									13,905,358,568,140.00	165,110,767	95 338 611 393.00
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