



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 28/01/2013

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	9.16440	9.16440	9.01990	9.01990		12.76	259,526,643.60	28,319	306,078.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	1,066.01840	1.06602	922.49070	0.92249	1,066.018	14.57	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	1.61840	0.00162	2.59070	0.00259	1.618	14.57	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	868.11460	0.86811	727.33230	0.72733	868.115	13.55	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	3.71460	0.00371	7.43230	0.00743	3.715	13.55	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	770.57120	0.77057	632.08240	0.63208	770.571	13.25	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	6.17120	0.00617	12.18240	0.01218	6.171	13.25	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	674.46350	0.67446	539.40940	0.53941	674.464	12.95	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	10.06350	0.01006	19.50940	0.01951	10.064	12.95	0.00	0	4,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	580.48860	0.58049	451.92790	0.45193	580.489	12.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	16.08860	0.01609	32.02790	0.03203	16.089	12.66	0.00	0	18,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	534.58340	0.53458	411.13730	0.41114	534.583	12.51	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	20.18340	0.02018	41.23730	0.04124	20.183	12.51	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	489.58840	0.48959	372.16830	0.37217	489.588	12.36	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	25.18840	0.02519	52.26830	0.05227	25.188	12.36	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	447.13910	0.44714	335.17810	0.33518	447.139	12.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	32.73910	0.03274	65.27810	0.06528	32.739	12.40	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Call	430.60260		0.43060	320.96620	0.32097	430.603	12.42	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	36.20260		0.03620	71.06620	0.07107	36.203	12.42	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	406.30890		0.40631	300.29880	0.30030	406.309	12.45	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	41.90890		0.04191	80.39880	0.08040	41.909	12.45	4,190.89	100	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	367.27370		0.36727	267.63740	0.26764	367.274	12.49	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	52.87370		0.05287	97.73740	0.09774	52.874	12.49	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	330.19430		0.33019	237.26560	0.23727	330.194	12.54	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	65.79430		0.06579	117.36560	0.11737	65.794	12.54	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	262.43380		0.26243	183.51650	0.18352	262.434	12.62	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	98.03380		0.09803	163.61650	0.16362	98.034	12.62	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	249.95970		0.24996	174.87620	0.17488	249.960	12.64	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	105.55970		0.10556	174.97620	0.17498	105.560	12.64	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	231.94630		0.23195	162.59920	0.16260	231.946	12.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	117.54630		0.11755	192.69920	0.19270	117.546	12.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	203.79980		0.20380	143.88100	0.14388	203.800	12.71	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	139.39980		0.13940	223.98100	0.22398	139.400	12.71	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	157.12300		0.15712	0.00000	0.00000	157.123	12.99	15,712.30	100	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	192.72300		0.19272	0.00000	0.00000	192.723	12.99	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	138.45940		0.13846	99.24840	0.09925	138.459	13.23	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	224.05940		0.22406	329.34840	0.32935	224.059	13.23	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	121.85600		0.12186	87.64940	0.08765	121.856	13.46	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	257.45600		0.25746	367.74940	0.36775	257.456	13.46	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	115.75220		0.11575	83.40190	0.08340	115.752	13.56	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	271.35220		0.27135	383.50190	0.38350	271.352	13.56	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	107.13850		0.10714	77.42110	0.07742	107.139	13.70	0.00	0	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	292.73850		0.29274	407.52110	0.40752	292.738	13.70	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	91.72650		0.09173	66.74970	0.06675	91.726	13.98	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	337.32650		0.33733	456.84970	0.45685	337.327	13.98	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	82.68080	0.08268	60.49780	0.06050	82.681	14.17	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	368.28080	0.36828	490.59780	0.49060	368.281	14.17	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	72.61190	0.07261	53.92760	0.05393	72.612	14.41	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	408.21190	0.40821	534.02760	0.53403	408.212	14.41	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	63.77840	0.06378	48.15530	0.04816	63.778	14.64	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	449.37840	0.44938	578.25530	0.57826	449.378	14.64	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	56.04120	0.05604	43.08130	0.04308	56.041	14.88	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	491.64120	0.49164	623.18130	0.62318	491.641	14.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	22.65010	0.02265	18.79740	0.01880	22.650	17.16	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	858.25010	0.85825	998.89740	0.99890	858.250	17.16	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	14.90660	0.01491	12.76970	0.01277	14.907	18.23	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,050.50660	1.05051	1,192.86970	1.19287	1,050.507	18.23	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	7.68720	0.00769	7.00100	0.00700	7.687	20.07	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,393.28720	1.39329	1,537.10100	1.53710	1,393.287	20.07	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	4.71780	0.00472	4.39440	0.00439	4.718	21.65	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,690.31780	1.69032	1,834.49440	1.83449	1,690.318	21.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,215.32830	1.21533	1,071.39260	1.07139	1,215.328	15.44	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	0.92830	0.00093	1.49260	0.00149	0.928	15.44	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	1,165.51560	1.16552	1,021.69010	1.02169	1,165.516	15.15	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	1.11560	0.00112	1.79010	0.00179	1.116	15.15	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	3.79330	0.00379	3.34400	0.00334	3.793	22.43	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	1,839.39330	1.83939	1,983.44400	1.98344	1,839.393	22.43	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,265.17360	1.26517	1,121.14700	1.12115	1,265.174	15.73	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	0.77360	0.00077	1.24700	0.00125	0.774	15.73	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.27230	9.27230	9.12760	9.12760		13.76	15,725,820.80	1,696	63,180.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	302.61230	0.30261	250.02020	0.25002	302.612	13.94	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	330.31230	0.33031	422.42020	0.42242	330.312	13.94	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	152.68270	0.15268	129.30010	0.12930	152.683	15.95	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	730.38270		0.73038	851.70010	0.85170	730.383	15.95	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	609.40110		0.60940	506.11020	0.50611	609.401	12.82	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	97.10110		0.09710	138.51020	0.13851	97.101	12.82	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	450.94200		0.45094	369.89190	0.36989	450.942	13.22	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	178.64200		0.17864	242.29190	0.24229	178.642	13.22	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	128.52440		0.12852	109.82730	0.10983	128.524	16.52	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	856.22440		0.85622	982.22730	0.98223	856.224	16.52	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	266.26630		0.26627	220.41130	0.22041	266.266	14.30	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	393.96630		0.39397	492.81130	0.49281	393.966	14.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	182.51110		0.18251	153.32710	0.15333	182.511	15.37	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	610.21110		0.61021	725.72710	0.72573	610.211	15.37	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	822.25960		0.82226	697.90220	0.69790	822.260	13.06	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	49.95960		0.04996	70.30220	0.07030	49.960	13.06	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	624.85820		0.62486	518.96710	0.51897	624.858	12.84	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	92.55820		0.09256	131.36710	0.13137	92.558	12.84	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	617.10780		0.61711	512.50960	0.51251	617.108	12.83	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	94.80780		0.09481	134.90960	0.13491	94.808	12.83	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.38750		9.38750	9.24220	9.24220		14.60	0.00	0	25,306.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	347.24140		0.34724	302.39930	0.30240	347.241	15.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	599.74140		0.59974	700.19930	0.70020	599.741	15.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	344.25140		0.34425	299.84640	0.29985	344.251	15.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	606.75140		0.60675	707.64640	0.70765	606.751	15.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	341.28860		0.34129	297.35100	0.29735	341.289	15.39	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	613.78860		0.61379	715.15100	0.71515	613.789	15.39	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	428.80800		0.42881	372.28490	0.37228	428.808	14.60	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	441.30800		0.44131	530.08490	0.53008	441.308	14.60	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	278.64630		0.27865	244.66010	0.24466	278.646	16.13	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	791.14630		0.79115	902.46010	0.90246	791.146	16.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	219.68970		0.21969	194.35140	0.19435	219.690	17.07		0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,032.18970		1.03219	1,152.15140	1.15215	1,032.190	17.07		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	782.97180		0.78297	673.55610	0.67356	782.972	13.31		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	145.47180		0.14547	181.35610	0.18136	145.472	13.31		0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	448.77590		0.44878	389.12740	0.38913	448.776	14.46		0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	411.27590		0.41128	496.92740	0.49693	411.276	14.46		0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.49590		9.49590	9.34980	9.34980		15.09		22,267,885.50	2,345	9,507.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	809.49960		0.80950	715.41830	0.71542	809.500	13.76		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	241.49960		0.24150	293.51830	0.29352	241.500	13.76		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	778.16960		0.77817	689.84430	0.68984	778.170	13.80		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	260.16960		0.26017	317.94430	0.31794	260.170	13.80		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	764.59950		0.76460	678.85140	0.67885	764.599	13.82		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	268.69950		0.26870	329.05140	0.32905	268.700	13.82		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	747.70450		0.74770	665.23860	0.66524	747.704	13.84		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	279.70450		0.27970	343.33860	0.34334	279.705	13.84		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	465.98720		0.46599	417.29930	0.41730	465.987	15.60		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	660.08720		0.66009	757.49930	0.75750	660.087	15.60		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	318.63150		0.31863	289.02460	0.28902	318.632	17.16		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,092.73150		1.09273	1,209.22460	1.20922	1,092.731	17.16		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,551.45790		1.55146	1,415.55360	1.41555	1,551.458	14.34		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	55.55790		0.05556	65.75360	0.06575	55.558	14.34		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	927.88870		0.92789	823.40140	0.82340	927.889	13.61		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	181.98870		0.18199	223.60140	0.22360	181.989	13.61		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	827.35240		0.82735	730.13810	0.73014	827.352	13.73		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	231.45240		0.23145	280.33810	0.28034	231.452	13.73		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.69830		9.69830	9.54540	9.54540		15.59		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,425.22980		1.42523	1,304.87980	1.30488	1,425.230	14.26		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	276.92980		0.27693	309.47980	0.30948	276.930	14.26		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	858.87360		0.85887	790.99280	0.79099	858.874	15.39	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	760.57360		0.76057	845.59280	0.84559	760.574	15.39	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,852.99680		1.85300	1,720.15690	1.72016	1,852.997	14.54	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	154.69680		0.15470	174.75690	0.17476	154.697	14.54	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,499.08420		1.49908	1,376.20460	1.37620	1,499.084	14.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	250.78420		0.25078	280.80460	0.28080	250.784	14.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,461.92610		1.46193	1,340.29560	1.34030	1,461.926	14.28	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	263.62610		0.26363	294.89560	0.29490	263.626	14.28	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.43610		10.43610	10.25420	10.25420		17.47	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,779.97540		1.77998	1,658.78150	1.65878	1,779.975	15.30	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	493.87540		0.49388	554.58150	0.55458	493.875	15.30	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,750.16450		1.75016	1,630.44320	1.63044	1,750.165	15.34	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	514.06450		0.51406	576.24320	0.57624	514.064	15.34	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,720.81230		1.72081	1,602.59830	1.60260	1,720.812	15.38	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	534.71230		0.53471	598.39830	0.59840	534.712	15.38	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			9.16440		9.16440	9.01990	9.01990		12.76	100,808.40	11	1,510.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	49,850.39250		0.49850	37,980.82880	0.37981	49,850.393	12.39	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	2,410.39250		0.02410	4,990.82880	0.04991	2,410.393	12.39	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	45,550.52020		0.45551	34,241.08360	0.34241	45,550.520	12.39	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	3,110.52020		0.03111	6,251.08360	0.06251	3,110.520	12.39	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	44,713.90940		0.44714	33,517.81030	0.33518	44,713.909	12.40	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	3,273.90940		0.03274	6,527.81030	0.06528	3,273.909	12.40	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	43,883.77540		0.43884	32,802.88490	0.32803	43,883.775	12.41	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	3,443.77540		0.03444	6,812.88490	0.06813	3,443.775	12.41	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	24,995.97140		0.24996	17,487.61590	0.17488	24,995.971	12.64	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	10,555.97140		0.10556	17,497.61590	0.17498	10,555.971	12.64	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.27230		9.27230	9.12760	9.12760		13.76	92,723.00	10	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	61,710.77530		0.61711	51,250.95910	0.51251	61,710.775	12.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	9,480.77530		0.09481	13,490.95910	0.13491	9,480.775	12.83	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	60,940.10820		0.60940	50,611.01980	0.50611	60,940.108	12.82	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	9,710.10820		0.09710	13,851.01980	0.13851	9,710.108	12.82	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	62,485.81520		0.62486	51,896.71190	0.51897	62,485.815	12.84	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	9,255.81520		0.09256	13,136.71190	0.13137	9,255.815	12.84	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.38750		9.38750	9.24220	9.24220		14.60	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	67,855.81330		0.67856	58,727.51200	0.58728	67,855.813	13.34	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	19,105.81330		0.19106	24,507.51200	0.24508	19,105.813	13.34	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	67,190.23250		0.67190	58,189.92410	0.58190	67,190.233	13.35	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	19,440.23250		0.19440	24,969.92410	0.24970	19,440.233	13.35	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	68,525.28050		0.68525	59,269.97080	0.59270	68,525.280	13.34	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	18,775.28050		0.18775	24,049.97080	0.24050	18,775.281	13.34	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.39900		14.39900	14.26200	14.26200		11.40	1,036,728.00	72	9,068.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	1,071.21250		1.07121	937.20090	0.93720	1,071.213	12.43	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	12.21250		0.01221	15.20090	0.01520	12.213	12.43	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	1,061.48400		1.06148	927.53140	0.92753	1,061.484	12.39	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	12.48400		0.01248	15.53140	0.01553	12.484	12.39	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	1,051.76210		1.05176	917.87090	0.91787	1,051.762	12.34	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	12.76210		0.01276	15.87090	0.01587	12.762	12.34	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	558.72830		0.55873	453.04590	0.45305	558.728	10.99	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	59.72830		0.05973	91.04590	0.09105	59.728	10.99	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	239.47240		0.23947	186.37870	0.18638	239.472	11.40	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	240.47240		0.24047	324.37870	0.32438	240.472	11.40	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	887.71410		0.88771	755.17590	0.75518	887.714	11.58	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	18.71410		0.01871	23.17590	0.02318	18.714	11.58	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	726.86860		0.72687	607.20050	0.60720	726.869	10.82	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	27.86860		0.02787	45.20050	0.04520	27.869	10.82	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.56250		14.56250	14.42610	14.42610		12.16	22,571,875.00	1,550	5,364.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	878.40000		0.87840	784.21170	0.78421	878.400	11.33	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	125.90000		0.12590	168.11170	0.16811	125.900	11.33	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	541.66080		0.54166	480.08160	0.48008	541.661	11.92	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	319.16080		0.31916	393.98160	0.39398	319.161	11.92	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	399.45970		0.39946	359.93080	0.35993	399.460	12.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	486.95970		0.48696	583.83080	0.58383	486.960	12.38	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	346.92390		0.34692	313.95630	0.31396	346.924	12.71	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	584.42390		0.58442	687.85630	0.68786	584.424	12.71	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	885.82120		0.88582	791.02210	0.79102	885.821	11.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	123.32120		0.12332	164.92210	0.16492	123.321	11.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	893.59380		0.89359	797.86870	0.79787	893.594	11.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	121.09380		0.12109	161.76870	0.16177	121.094	11.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	218.29220		0.21829	200.61270	0.20061	218.292	13.80	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	955.79220		0.95579	1,074.51270	1.07451	955.792	13.80	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	510.54020		0.51054	452.54250	0.45254	510.540	11.99	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	348.04020		0.34804	426.44250	0.42644	348.040	11.99	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,570.19260		2.57019	2,435.25850	2.43526	2,570.193	14.99	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	7.69260		0.00769	9.15850	0.00916	7.693	14.99	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,587.04490		1.58704	1,457.22620	1.45723	1,587.045	11.77	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	24.54490		0.02454	31.12620	0.03113	24.545	11.77	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.73820		14.73820	14.60150	14.60150		12.50	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	579.01220		0.57901	539.31730	0.53932	579.012	12.50	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	590.81220		0.59081	687.81730	0.68782	590.812	12.50	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	575.14430		0.57514	535.82170	0.53582	575.144	12.52	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	596.94430		0.59694	694.32170	0.69432	596.944	12.52	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	583.12270		0.58312	542.84260	0.54284	583.123	12.49	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	584.92270		0.58492	681.34260	0.68134	584.923	12.49	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.90460		14.90460	14.76660	14.76660		13.02	44,713.80	3	3.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	725.47140		0.72547	690.68960	0.69069	725.471	13.02	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	720.87140		0.72087	824.08960	0.82409	720.871	13.02	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	721.64170		0.72164	687.16880	0.68717	721.642	13.04	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	727.04170		0.72704	830.56880	0.83057	727.042	13.04	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	729.40690		0.72941	694.23660	0.69424	729.407	13.00	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	714.80690		0.71481	817.63660	0.81764	714.807	13.00	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.10110		0.10110	0.09920	0.09920		17.29	0.00	0	24,086.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	42.66370		0.00043	29.37920	0.00029	42.664	19.33	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	932.66370		0.00933	1,109.37920	0.01109	932.664	19.33	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	1,121.12500		0.01121	940.87520	0.00941	1,121.125	18.42	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	11.12500		0.00011	20.87520	0.00021	11.125	18.42	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	312.91990		0.00313	222.76400	0.00223	312.920	17.29	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	202.91990		0.00203	302.76400	0.00303	202.920	17.29	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10230		0.10230	0.10040	0.10040		17.15	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,289.96110		0.01290	1,118.92290	0.01119	1,289.961	17.65	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	59.96110		0.00060	78.92290	0.00079	59.961	17.65	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	548.72980		0.00549	443.59390	0.00444	548.730	17.15	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	318.72980		0.00319	403.59390	0.00404	318.730	17.15	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	195.21000		0.00195	154.85380	0.00155	195.210	18.76	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	965.21000		0.00965	1,114.85380	0.01115	965.210	18.76	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			12.34150		12.34150	12.15240	12.15240		12.46	7,725,779.00	626	33,880.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	1,345.98140		1.34598	1,159.45210	1.15945	1,345.981	15.14	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	4.48140		0.00448	7.05210	0.00705	4.481	15.14	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	1,336.09220		1.33609	1,149.65720	1.14966	1,336.092	15.09	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	4.59220		0.00459	7.25720	0.00726	4.592	15.09	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	121.93070		0.12193	86.13350	0.08613	121.931	13.28	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	420.43070		0.42043	573.73350	0.57373	420.431	13.28	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	1,375.66600	1.37567	1,188.87130	1.18887	1,375.666	15.28	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	4.16600	0.00417	6.47130	0.00647	4.166	15.28	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	1,355.87350	1.35587	1,169.25280	1.16925	1,355.874	15.19	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	4.37350	0.00437	6.85280	0.00685	4.374	15.19	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.49220	12.49220	12.30290	12.30290		13.20	6,296,068.80	504	32,812.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	1,286.41530	1.28642	1,112.42750	1.11243	1,286.415	12.45	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	34.21530	0.03422	49.52750	0.04953	34.215	12.45	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	1,276.91660	1.27692	1,103.67890	1.10368	1,276.917	12.41	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	34.71660	0.03472	50.77890	0.05078	34.717	12.41	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	1,267.81580	1.26782	1,094.95510	1.09496	1,267.816	12.41	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	35.61580	0.03562	52.05510	0.05206	35.616	12.41	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.65120	12.65120	12.46130	12.46130		13.73	0.00	0	14,220.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	689.65460	0.68965	591.84970	0.59185	689.655	13.25	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	388.45460	0.38845	480.54970	0.48055	388.455	13.25	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	894.70280	0.89470	772.20770	0.77221	894.703	12.68	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	233.50280	0.23350	300.90770	0.30091	233.503	12.68	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	888.03450	0.88803	766.59810	0.76660	888.034	12.69	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	236.83450	0.23683	305.29810	0.30530	236.835	12.69	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	475.66190	0.47566	407.82250	0.40782	475.662	14.08	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	674.46190	0.67446	796.52250	0.79652	674.462	14.08	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	881.78050	0.88178	761.02730	0.76103	881.781	12.70	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	240.58050	0.24058	309.72730	0.30973	240.580	12.70	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	742.07980	0.74208	637.62850	0.63763	742.080	13.09	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	340.87980	0.34088	426.32850	0.42633	340.880	13.09	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.80040	12.80040	12.61040	12.61040		13.99	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,694.54680	1.69455	1,528.55410	1.52855	1,694.547	12.76	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	94.14680	0.09415	118.15410	0.11815	94.147	12.76	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,484.21110	1.48421	1,331.20390	1.33120	1,484.211	12.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	126.81110	0.12681	163.80390	0.16380	126.811	12.49	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,442.00190	1.44200	1,293.97560	1.29398	1,442.002	12.43	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	134.60190	0.13460	176.57560	0.17658	134.602	12.43	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,402.69250	1.40269	1,257.39770	1.25740	1,402.693	12.46	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	145.29250	0.14529	189.99770	0.19000	145.293	12.46	0.00	0	0.00
2025	On 07/02/2013	Bond Future			113.11965	113.11965	113.41367	113.41367			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	2,129.65000	2.12965	2,423.67000	2.42367	2,129.650		0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Call	2,119.65000	2.11965	2,413.67000	2.41367	2,119.650		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Call	2,109.65000	2.10965	2,403.67000	2.40367	2,109.650		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 02/05/2013	Bond Future			114.54995	114.54995	113.41000	113.41000			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	1,136.28000	1.13628	0.00000	0.00000	1,136.280		0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future			111.61677	111.61677	111.60448	111.60448			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	5,626.77000	5.62677	5,614.48000	5.61448	5,626.770		0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Call	5,616.77000	5.61677	5,604.48000	5.60448	5,616.770		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Call	5,606.77000	5.60677	5,594.48000	5.59448	5,606.770		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 02/05/2013	Bond Future			113.02813	113.02813	111.60000	111.60000			0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Call	1,423.65000	1.42365	0.00000	0.00000	1,423.650		0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future			117.61122	117.61122	117.59782	117.59782			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
2050	On 07/02/2013	Bond Future	112.99	Call	4,621.22000	4.62122	4,607.82000	4.60782	4,621.220			0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Put	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Call	4,611.22000	4.61122	4,597.82000	4.59782	4,611.220			0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Put	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Call	4,601.22000	4.60122	4,587.82000	4.58782	4,601.220			0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Put	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2050	On 02/05/2013	Bond Future			119.09833	119.09833	117.60000	117.60000				0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	1,500.51000	1.50051	0.00000	0.00000	1,500.510			0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
AL7T	On 07/02/2013	Index Future			484.57300	484.57300	487.05900	487.05900				0.00	0	0.00
AL7T	On 02/05/2013	Index Future			490.70500	490.70500	493.22800	493.22800				0.00	0	12.00
AL7T	On 01/08/2013	Index Future			497.62000	497.62000	500.00000	500.00000				0.00	0	0.00
ALBI	On 07/02/2013	Index Future			431.99900	431.99900	434.41700	434.41700				0.00	0	810.00
ALBI	On 02/05/2013	Index Future			437.46500	437.46500	439.91900	439.91900				0.00	0	254.00
ALBI	On 01/08/2013	Index Future			443.63000	443.63000	446.00000	446.00000				0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.49200	9.49200	9.38290	9.38290		9.10	5,125,680.00		540	15,469.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	983.63560	0.98364	875.52630	0.87553	983.636	13.04		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	1.63560	0.00164	2.62630	0.00263	1.636	13.04		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	1,174.02910	1.17403	1,065.53560	1.06554	1,174.029	13.78		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	0.62910	0.00063	1.23560	0.00124	0.629	13.78		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	1,124.20870	1.12421	1,015.89050	1.01589	1,124.209	13.59		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	0.80870	0.00081	1.59050	0.00159	0.809	13.59		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	1,074.43840	1.07444	966.27120	0.96627	1,074.438	13.39		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	1.03840	0.00104	1.97120	0.00197	1.038	13.39		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.54350	9.54350	9.43540	9.43540			9,543.50		1	9,734.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	783.50000		0.78350	675.40000	0.67540	783.500		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	803.50000		0.80350	695.40000	0.69540	803.500		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	793.50000		0.79350	685.40000	0.68540	793.500		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.59970		9.59970	9.49200	9.49200		10.70	0.00	0	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	770.78090		0.77078	682.15660	0.68216	770.781	10.63	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	81.08090		0.08108	100.15660	0.10016	81.081	10.63	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	787.25010		0.78725	697.88550	0.69789	787.250	10.65	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	77.55010		0.07755	95.88550	0.09589	77.550	10.65	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	779.00050		0.77900	690.00370	0.69000	779.001	10.64	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	79.30050		0.07930	98.00370	0.09800	79.301	10.64	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.65260		9.65260	9.54550	9.54550		11.24	0.00	0	400.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	488.66380		0.48866	435.23590	0.43524	488.664	11.12	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	316.06380		0.31606	369.73590	0.36974	316.064	11.12	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	499.19920		0.49920	444.66040	0.44466	499.199	11.10	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	306.59920		0.30660	359.16040	0.35916	306.599	11.10	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	493.90900		0.49391	439.92770	0.43993	493.909	11.11	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	311.30900		0.31131	364.42770	0.36443	311.309	11.11	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.03980		10.03980	9.91280	9.91280		13.35	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,851.17900		2.85118	2,733.58290	2.73358	2,851.179	13.18	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	61.37900		0.06138	70.78290	0.07078	61.379	13.18	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,805.21900		2.80522	2,688.14770	2.68815	2,805.219	13.15	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	65.41900		0.06542	75.34770	0.07535	65.419	13.15	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,759.46420		2.75946	2,642.93990	2.64294	2,759.464	13.12	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	69.66420		0.06966	80.13990	0.08014	69.664	13.12	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			9.07140		9.07140	8.93460	8.93460		11.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	441.17530		0.44118	326.65340	0.32665	441.175	12.08	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	29.77530		0.02978	52.05340	0.05205	29.775	12.08	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	458.32940		0.45833	341.96040	0.34196	458.329	12.09	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	26.92940		0.02693	47.36040	0.04736	26.929	12.09	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	449.72360		0.44972	334.26510	0.33427	449.724	12.09	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	28.32360		0.02832	49.66510	0.04967	28.324	12.09	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.16070		9.16070	9.02420	9.02420		13.04	0.00	0	50.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	397.64710		0.39765	315.74820	0.31575	397.647	12.93	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	196.94710		0.19695	251.54820	0.25155	196.947	12.93	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	409.40520		0.40941	325.95490	0.32595	409.405	12.91	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	188.70520		0.18871	241.75490	0.24175	188.705	12.91	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	403.49830		0.40350	320.82400	0.32082	403.498	12.92	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	192.79830		0.19280	246.62400	0.24662	192.798	12.92	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.21560		0.21560	0.14730	0.14730			0.00	0	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.11680		0.11680	0.07930	0.07930			0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.22730		0.22730	0.14930	0.14930			0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.78680		0.78680	0.50720	0.50720			0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.09780		0.09780	0.07250	0.07250			0.00	0	67,300.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.08350		0.08350	0.05810	0.05810			0.00	0	70,400.00
CF CANDO CACS	On 26/02/2013	Can-Do Future			1,762.88350	1,762.88350	3,710.95290	3,710.95290				0.00	0	40.00
CF CANDO CACT	On 26/02/2013	Can-Do Future			4,516.26470	4,516.26470	6,212.12350	6,212.12350				0.00	0	40.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.88120		9.88120	9.75420	9.75420		12.27	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	752.58220		0.75258	631.09990	0.63110	752.582	13.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	11.38220		0.01138	16.89990	0.01690	11.382	13.46	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	742.93040		0.74293	621.65820	0.62166	742.930	13.39	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	11.73040		0.01173	17.45820	0.01746	11.730	13.39	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	733.29060		0.73329	612.23580	0.61224	733.291	13.33	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	12.09060		0.01209	18.03580	0.01804	12.091	13.33	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			10.00800		10.00800	9.88120	9.88120		13.45	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	592.03520		0.59204	509.14480	0.50914	592.035	12.65	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	124.03520		0.12404	167.94480	0.16794	124.035	12.65	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	585.21690		0.58522	503.00940	0.50301	585.217	12.67	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	127.21690		0.12722	171.80940	0.17181	127.217	12.67	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	578.44870		0.57845	496.92750	0.49693	578.449	12.69	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	130.44870		0.13045	175.72750	0.17573	130.449	12.69	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry			12.27380		12.27380	12.08530	12.08530		12.94	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.05	Call	258.33140		0.25833	131.87840	0.13188	258.331	14.05	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.05	Put	34.53140		0.03453	96.57840	0.09658	34.531	14.05	0.00	0	10,000.00
DAEU	On 07/02/2013	Any day expiry	12.06	Call	250.22730		0.25023	126.81570	0.12682	250.227	14.00	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.06	Put	36.42730		0.03643	101.51570	0.10152	36.427	14.00	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.10	Call	218.74840		0.21875	107.97150	0.10797	218.748	13.77	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.10	Put	44.94840		0.04495	122.67150	0.12267	44.948	13.77	0.00	0	10,000.00
DAEU	On 07/02/2013	Any day expiry	12.04	Call	266.52210		0.26652	137.82180	0.13782	266.522	14.11	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.04	Put	32.72210		0.03272	92.52180	0.09252	32.722	14.11	0.00	0	10,000.00
DAEU	On 21/11/2013	Any day expiry			12.76320		12.76320	12.57290	12.57290		13.94	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	1,091.58980		1.09159	961.78670	0.96179	1,091.590	12.75	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	238.38980		0.23839	298.88670	0.29889	238.390	12.75	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	1,105.23400		1.10523	974.01000	0.97401	1,105.234	12.74	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	232.03400		0.23203	291.11000	0.29111	232.034	12.74	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	1,098.39800		1.09840	967.70140	0.96770	1,098.398	12.74	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	235.19800		0.23520	294.80140	0.29480	235.198	12.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On 29/01/2013	Any day expiry			7.56530	7.56530	7.51570	7.51570		13.05	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry	7.44	Call	126.37020	0.12637	102.96150	0.10296	126.370	17.97	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry	7.44	Put	1.07020	0.00107	27.26150	0.02726	1.070	17.97	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry	7.45	Call	116.63910	0.11664	96.18920	0.09619	116.639	17.52	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry	7.45	Put	1.33910	0.00134	30.48920	0.03049	1.339	17.52	0.00	0	6,000.00
DANZ	On 29/01/2013	Any day expiry	7.46	Call	106.98070	0.10698	89.67340	0.08967	106.981	17.07	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry	7.46	Put	1.68070	0.00168	33.97340	0.03397	1.681	17.07	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry			9.10660	9.10660	8.96250	8.96250		13.81	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.70	Call	406.60000	0.40660	263.06250	0.26306	406.600	13.81	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.70	Put	0.00000	0.00000	0.56250	0.00056	0.000	13.81	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.71	Call	396.60000	0.39660	253.17470	0.25317	396.600	13.81	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.71	Put	0.00000	0.00000	0.67470	0.00067	0.000	13.81	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.73	Call	376.60000	0.37660	233.46800	0.23347	376.600	13.81	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.73	Put	0.00000	0.00000	0.96800	0.00097	0.000	13.81	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.69	Call	416.60000	0.41660	272.96850	0.27297	416.600	13.81	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.69	Put	0.00000	0.00000	0.46850	0.00047	0.000	13.81	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry			9.10780	9.10780	8.96250	8.96250		13.61	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	1,257.80000	1.25780	1,112.50000	1.11250	1,257.800	38.83	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	0.00000	0.00000	0.00000	0.00000	0.000	38.83	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	1,107.80000	1.10780	962.50060	0.96250	1,107.800	44.27	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	0.00000	0.00000	0.00060	0.00000	0.000	44.27	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.10	Call	1,007.80010	1.00780	862.50350	0.86250	1,007.800	47.90	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.10	Put	0.00010	0.00000	0.00350	0.00000	0.000	47.90	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	507.80540	0.50781	362.85160	0.36285	507.805	30.42	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	0.00540	0.00001	0.35160	0.00035	0.005	30.42	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	497.80560	0.49781	352.90820	0.35291	497.806	29.89	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	0.00560	0.00001	0.40820	0.00041	0.006	29.89	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
DAUS	On 29/01/2013	Any day expiry	8.62	Call	487.80570		0.48781	342.97370	0.34297	487.806	29.36	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	0.00570		0.00001	0.47370	0.00047	0.006	29.36	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	387.81830		0.38782	244.54730	0.24455	387.818	25.58	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	0.01830		0.00002	2.04730	0.00205	0.018	25.58	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	92.57480		0.09257	24.98180	0.02498	92.575	16.13	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	4.77480		0.00477	82.48180	0.08248	4.775	16.13	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.35	Call	0.16440		0.00016	0.45850	0.00046	0.164	19.68	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.35	Put	242.36440		0.24236	387.95850	0.38796	242.364	19.68	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry			9.11620		9.11620	8.97220	8.97220		12.85	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.60	Call	517.15280		0.51715	377.30650	0.37731	517.153	15.61	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.60	Put	0.95280		0.00095	5.10650	0.00511	0.953	15.61	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.61	Call	507.24150		0.50724	367.79310	0.36779	507.242	15.53	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.61	Put	1.04150		0.00104	5.59310	0.00559	1.042	15.53	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	9.05	Call	116.13110		0.11613	56.08950	0.05609	116.131	13.11	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	9.05	Put	49.93110		0.04993	133.88950	0.13389	49.931	13.11	0.00	0	10,000.00
DAUS	On 07/02/2013	Any day expiry	8.59	Call	527.07170		0.52707	386.85850	0.38686	527.072	15.70	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.59	Put	0.87170		0.00087	4.65850	0.00466	0.872	15.70	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry			9.12610		9.12610	8.98190	8.98190		12.69	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Call	269.51270		0.26951	165.36280	0.16536	269.513	12.90	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Put	23.41270		0.02341	63.46280	0.06346	23.413	12.90	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	9.00	Call	177.76310		0.17776	101.46080	0.10146	177.763	12.78	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	9.00	Put	51.66310		0.05166	119.56080	0.11956	51.663	12.78	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Call	338.81760		0.33882	221.13800	0.22114	338.818	12.98	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Put	12.71760		0.01272	39.23800	0.03924	12.718	12.98	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Call	329.87740		0.32988	213.71550	0.21372	329.877	12.97	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Put	13.77740		0.01378	41.81550	0.04182	13.777	12.97	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.85	Call	294.87290		0.29487	185.28750	0.18529	294.873	12.93	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	8.85	Put	18.77290		0.01877	53.38750	0.05339	18.773	12.93	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
DAUS	On 15/02/2013	Any day expiry	8.79	Call	347.82670		0.34783	228.68110	0.22868	347.827	12.99	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Put	11.72670		0.01173	36.78110	0.03678	11.727	12.99	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			9.13960		9.13960	8.99540	8.99540		12.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	545.88780		0.54589	411.32190	0.41132	545.888	12.90	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	6.28780		0.00629	15.92190	0.01592	6.288	12.90	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	536.25600		0.53626	402.48940	0.40249	536.256	12.85	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	6.65600		0.00666	17.08940	0.01709	6.656	12.85	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	526.64520		0.52665	393.72380	0.39372	526.645	12.79	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	7.04520		0.00705	18.32380	0.01832	7.045	12.79	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	432.41630		0.43242	310.27550	0.31028	432.416	12.38	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	12.81630		0.01282	34.87550	0.03488	12.816	12.38	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	196.28880		0.19629	122.82940	0.12283	196.289	12.51	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	76.68880		0.07669	147.42940	0.14743	76.689	12.51	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.35	Call	62.54510		0.06255	41.77780	0.04178	62.545	13.85	0.00	0	5,000.00
DAUS	On 26/02/2013	Any day expiry	9.35	Put	272.94510		0.27295	396.37780	0.39638	272.945	13.85	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,289.67600		1.28968	1,145.58400	1.14558	1,289.676	16.89	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	0.07600		0.00008	0.18400	0.00018	0.076	16.89	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	1,139.78570		1.13979	995.86040	0.99586	1,139.786	16.09	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	0.18570		0.00019	0.46040	0.00046	0.186	16.09	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Call	1,039.93660		1.03994	896.24370	0.89624	1,039.937	15.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Put	0.33660		0.00034	0.84370	0.00084	0.337	15.56	0.00	0	5,000.00
DAUS	On 26/03/2013	Any day expiry			9.17430		9.17430	9.02970	9.02970		12.78	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	245.25650		0.24526	176.90950	0.17691	245.257	12.69	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	130.95650		0.13096	207.20950	0.20721	130.956	12.69	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	124.07530		0.12408	91.90460	0.09190	124.075	13.68	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	299.77530		0.29978	412.20460	0.41220	299.775	13.68	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	256.94240		0.25694	184.97540	0.18498	256.942	12.68	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	122.64240		0.12264	195.27540	0.19528	122.642	12.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/03/2013	Any day expiry	9.05	Call	251.05590		0.25106	180.90030	0.18090	251.056	12.68	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	126.75590		0.12676	201.20030	0.20120	126.756	12.68	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,176.02090		1.17602	1,032.37450	1.03237	1,176.021	14.91	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	1.72090		0.00172	2.67450	0.00267	1.721	14.91	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	1,076.75590		1.07676	933.51410	0.93351	1,076.756	14.38	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	2.45590		0.00246	3.81410	0.00381	2.456	14.38	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	268.97410		0.26897	193.37410	0.19337	268.974	12.66	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	114.67410		0.11467	183.67410	0.18367	114.674	12.66	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			9.21250		9.21250	9.06780	9.06780		13.17	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	321.26020		0.32126	245.79790	0.24580	321.260	12.92	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	158.76020		0.15876	227.99790	0.22800	158.760	12.92	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	315.60300		0.31560	241.63140	0.24163	315.603	12.93	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	163.10300		0.16310	233.83140	0.23383	163.103	12.93	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	338.65700		0.33866	260.02580	0.26003	338.657	12.86	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	146.15700		0.14616	212.22580	0.21223	146.157	12.86	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	187.90200		0.18790	147.20390	0.14720	187.902	13.79	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	325.40200		0.32540	429.40390	0.42940	325.402	13.79	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	326.98970		0.32699	250.47260	0.25047	326.990	12.90	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	154.48970		0.15449	222.67260	0.22267	154.490	12.90	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,217.67180		1.21767	1,075.20050	1.07520	1,217.672	14.38	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	5.17180		0.00517	7.40050	0.00740	5.172	14.38	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,119.51160		1.11951	977.89540	0.97790	1,119.512	13.99	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	7.01160		0.00701	10.09540	0.01010	7.012	13.99	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			9.25160		9.25160	9.10690	9.10690			0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	191.60000		0.19160	46.90000	0.04690	191.600		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	98.40000		0.09840	243.10000	0.24310	98.400		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,151.60000		1.15160	1,006.90000	1.00690	1,151.600		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	211.60000		0.21160	66.90000	0.06690	211.600		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	201.60000		0.20160	56.90000	0.05690	201.600		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.28690		9.28690	9.14230	9.14230		13.96	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	305.10280		0.30510	254.78260	0.25478	305.103	14.14	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	368.20280		0.36820	462.48260	0.46248	368.203	14.14	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	449.64100		0.44964	372.66970	0.37267	449.641	13.31	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	202.74100		0.20274	270.36970	0.27037	202.741	13.31	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	444.14660		0.44415	367.98070	0.36798	444.147	13.33	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	207.24660		0.20725	275.68070	0.27568	207.247	13.33	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	438.70510		0.43871	363.34420	0.36334	438.705	13.36	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	211.80510		0.21181	281.04420	0.28104	211.805	13.36	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,207.48600		1.20749	1,069.64850	1.06965	1,207.486	13.90	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	20.58600		0.02059	27.34850	0.02735	20.586	13.90	0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry			9.31860		9.31860	9.17400	9.17400		14.02	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	419.01870		0.41902	353.08390	0.35308	419.019	13.73	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	290.41870		0.29042	369.08390	0.36908	290.419	13.73	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	414.30210		0.41430	349.26960	0.34927	414.302	13.76	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	295.70210		0.29570	375.26960	0.37527	295.702	13.76	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	409.63350		0.40963	345.49940	0.34550	409.633	13.79	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	301.03350		0.30103	381.49940	0.38150	301.033	13.79	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	217.96940		0.21797	187.56040	0.18756	217.969	15.73	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	699.36940		0.69937	813.56040	0.81356	699.369	15.73	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.32350		9.32350	9.17890	9.17890		14.05	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	497.88960		0.49789	421.05880	0.42106	497.890	13.41	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
DAUS	On 26/07/2013	Any day expiry	9.05	Put	224.38960		0.22439	292.15880	0.29216	224.390	13.41	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	492.47920		0.49248	416.37600	0.41638	492.479	13.43	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	228.97920		0.22898	297.47600	0.29748	228.979	13.43	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	357.70400		0.35770	304.27390	0.30427	357.704	14.22	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	384.20400		0.38420	475.37390	0.47537	384.204	14.22	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,251.86570		1.25187	1,115.25120	1.11525	1,251.866	13.94	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	28.36570		0.02837	36.35120	0.03635	28.366	13.94	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	503.35330		0.50335	425.78720	0.42579	503.353	13.38	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	219.85330		0.21985	286.88720	0.28689	219.853	13.38	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.36160		9.36160	9.21670	9.21670		14.37	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	428.92670		0.42893	368.91530	0.36892	428.927	14.26	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	377.32670		0.37733	462.21530	0.46222	377.327	14.26	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	261.70520		0.26171	228.16770	0.22817	261.705	15.92	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	740.10520		0.74011	851.46770	0.85147	740.105	15.92	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	459.57660		0.45958	394.36810	0.39437	459.577	14.07	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	337.97660		0.33798	417.66810	0.41767	337.977	14.07	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	437.47520		0.43748	375.99740	0.37600	437.475	14.20	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	365.87520		0.36588	449.29740	0.44930	365.875	14.20	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	433.18020		0.43318	372.43900	0.37244	433.180	14.23	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	371.58020		0.37158	455.73900	0.45574	371.580	14.23	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.39610		9.39610	9.25070	9.25070		14.62	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	293.32500		0.29332	257.78330	0.25778	293.325	16.07	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	777.22500		0.77722	887.08330	0.88708	777.225	16.07	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	485.94020		0.48594	421.47790	0.42148	485.940	14.32	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	379.84020		0.37984	460.77790	0.46078	379.840	14.32	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	481.61840		0.48162	417.81330	0.41781	481.618	14.35	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	385.51840		0.38552	467.11330	0.46711	385.518	14.35	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	477.33580		0.47734	414.18160	0.41418	477.336	14.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.31	Put	391.23580		0.39124	473.48160	0.47348	391.236	14.38	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	490.29850		0.49030	425.18170	0.42518	490.298	14.29	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	374.19850		0.37420	454.48170	0.45448	374.198	14.29	0.00	0	1,200.00
DAUS	On 28/02/2014	Any day expiry			9.56810		9.56810	9.42060	9.42060		15.37	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	815.92470		0.81592	737.34780	0.73735	815.925	14.21	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	347.82470		0.34782	416.74780	0.41675	347.825	14.21	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	810.84290		0.81084	732.80390	0.73280	810.843	14.23	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	352.74290		0.35274	422.20390	0.42220	352.743	14.23	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	821.04110		0.82104	741.92460	0.74192	821.041	14.18	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	342.94110		0.34294	411.32460	0.41132	342.941	14.18	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.57680		9.57680	9.42880	9.42880		15.42	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	836.11740		0.83612	756.96570	0.75697	836.117	14.27	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	359.31740		0.35932	428.16570	0.42817	359.317	14.27	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	831.06800		0.83107	752.44020	0.75244	831.068	14.29	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	364.26800		0.36427	433.64020	0.43364	364.268	14.29	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	841.20430		0.84120	761.51960	0.76152	841.204	14.24	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	354.40430		0.35440	422.71960	0.42272	354.404	14.24	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			113.32919		113.32919	113.31618	113.31618			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	319.19000		0.31919	306.18000	0.30618	319.190		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	339.19000		0.33919	326.18000	0.32618	339.190		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Call	329.19000		0.32919	316.18000	0.31618	329.190		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 02/05/2013	Bond Future			113.41249		113.41249	113.32000	113.32000			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	96.31000		0.09631	0.00000	0.00000	96.310		0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

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	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			8.90284	89.96159	8.77835	91.01781			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.54	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.54	Put	3,134.34000	3.13434	2,078.12000	2.07812	3,134.340		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	3,045.65000	3.04565	1,989.43000	1.98943	3,045.650		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Put	2,957.09000	2.95709	1,900.87000	1.90087	2,957.090		0.00	0	0.00
ES33	On 02/05/2013	Bond Future			8.98813	87.27182	9.00000	9.00000			0.00	0	303.00
ES33	On 02/05/2013	Bond Future	91.02	Call	78,091.56000	78.09156	0.00000	0.00000	78,091.560		0.00	0	0.00
ES33	On 02/05/2013	Bond Future	91.02	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future			9.08073	88.43170	9.00000	9.00000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	660.50000	0.66050	0.00000	0.00000	660.500		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	77,380.37000	77.38037	0.00000	0.00000	77,380.370		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI			432.07800	432.07800	434.46000	434.46000			0.00	0	331.00
GOVI	On 07/02/2013	GOVI	432.99	Call	0.00000	0.00000	14,700.00000	1.47000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	432.99	Put	9,120.00000	0.91200	0.00000	0.00000	9,120.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Call	0.00000	0.00000	14,600.00000	1.46000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Put	9,220.00000	0.92200	0.00000	0.00000	9,220.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Call	0.00000	0.00000	14,500.00000	1.45000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Put	9,320.00000	0.93200	0.00000	0.00000	9,320.000		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			437.54600		437.54600	439.96300	439.96300			0.00	0	1.00
GOVI	On 02/05/2013	GOVI	432.99	Call	45,560.00000		4.55600	69,730.00000	6.97300	45,560.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Call	45,460.00000		4.54600	69,630.00000	6.96300	45,460.000		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	45,360.00000		4.53600	69,530.00000	6.95300	45,360.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI			443.71100		443.71100	446.00000	446.00000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	22,790.00000		2.27900	0.00000	0.00000	22,790.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	22,890.00000		2.28900	0.00000	0.00000	22,890.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	22,990.00000		2.29900	0.00000	0.00000	22,990.000		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			199.10900		199.10900	199.00400	199.00400			0.00	0	154.00
IGOV	On 02/05/2013	Index Future			201.62900		201.62900	201.52500	201.52500			0.00	0	454.00
IGOV	On 01/08/2013	Index Future			204.47000		204.47000	204.60000	204.60000			0.00	0	0.00
ILBI	On 07/02/2013	Index Future			538.99800		538.99800	540.49500	540.49500			0.00	0	183.00
ILBI	On 02/05/2013	Index Future			545.56000		545.56000	547.00000	547.00000			0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00		0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00		0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00		0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.08000		94.92000	5.08000	94.92000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.06000		94.94000	5.06000	94.94000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.04000		94.96000	5.04000	94.96000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.02000		94.98000	5.02000	94.98000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.01000		94.99000	5.01000	94.99000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.00000		95.00000	5.00000	95.00000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.00000		95.00000	5.00000	95.00000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.06000		94.94000	5.06000	94.94000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.16000		94.84000	5.16000	94.84000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.29000		94.71000	5.29000	94.71000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.42000		94.58000	5.42000	94.58000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.54000		94.46000	5.54000	94.46000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.59970		7.59970	7.55270	7.55270		8.86		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	710.80040		0.71080	664.12330	0.66412	710.800	11.60		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	1.10040		0.00110	1.42330	0.00142	1.100	11.60		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	700.86580		0.70087	654.20520	0.65421	700.866	11.53		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	1.16580		0.00117	1.50520	0.00151	1.166	11.53		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	690.93520		0.69094	644.29210	0.64429	690.935	11.47		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	1.23520		0.00124	1.59210	0.00159	1.235	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
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.64860		7.64860	7.60280	7.60280		10.40	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	385.31060		0.38531	351.23910	0.35124	385.311	10.54	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	76.71060		0.07671	88.43910	0.08844	76.711	10.54	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	378.00220		0.37800	344.26880	0.34427	378.002	10.54	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	79.40220		0.07940	91.46880	0.09147	79.402	10.54	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	370.76130		0.37076	337.37050	0.33737	370.761	10.53	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	82.16130		0.08216	94.57050	0.09457	82.161	10.53	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			6.93345		109.36511	6.83865	110.07114			0.00	0	1,632.00
R023	On 07/02/2013	Bond Future	7.04	Call	786.38000		0.78638	1,492.41000	1.49241	786.380		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	859.80000		0.85980	1,565.83000	1.56583	859.800		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	933.15000		0.93315	1,639.18000	1.63918	933.150		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			6.98642		106.77585	6.88839	107.49059			0.00	0	1,002.00
R023	On 02/05/2013	Bond Future	7.05	Call	460.27000		0.46027	1,175.01000	1.17501	460.270		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	532.43000		0.53243	1,247.17000	1.24717	532.430		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Call	388.05000		0.38805	1,102.79000	1.10279	388.050		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.04406		108.19489	6.94234	108.91916			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	1,725.07000		1.72507	2,449.34000	2.44934	1,725.070		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	1,794.44000		1.79444	2,518.71000	2.51871	1,794.440		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 01/08/2013	Bond Future	7.31	Call	1,863.75000		1.86375	2,588.02000	2.58802	1,863.750		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			5.43433		124.79498	5.38387	124.92970		1.86	0.00	0	5,382.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,228.85000		2.22885	2,363.57000	2.36357	2,228.850	2.01	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	2.01	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,799.87000		2.79987	2,934.59000	2.93459	2,799.870	2.01	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	2.01	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,315.88000		3.31588	3,450.60000	3.45060	3,315.880	2.01	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	2.01	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,444.42000		3.44442	3,579.14000	3.57914	3,444.420	2.01	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.01	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,572.78000		3.57278	3,707.50000	3.70750	3,572.780	2.01	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	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.44872		119.50392	5.39251	119.64044		1.80	0.00	0	13,892.00
R157	On 02/05/2013	Bond Future	5.35	Call	329.28000		0.32928	396.25000	0.39625	329.280	1.81	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	569.18000		0.56918	499.63000	0.49963	569.180	1.81	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	339.64000		0.33964	407.83000	0.40783	339.640	1.81	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	555.21000		0.55521	486.88000	0.48688	555.210	1.81	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	319.12000		0.31912	384.88000	0.38488	319.120	1.81	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	583.36000		0.58336	512.60000	0.51260	583.360	1.81	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.45380		121.09214	8.40000	8.40000			0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,636.51000		91.63651	0.00000	0.00000	91,636.510		0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.49559		115.96974	5.42141	116.10979		1.59	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	777.96000		0.77796	861.35000	0.86135	777.960	1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	562.40000		0.56240	505.74000	0.50574	562.400	1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	756.67000		0.75667	838.83000	0.83883	756.670	1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	578.75000		0.57875	520.86000	0.52086	578.750	1.63	0.00	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 07/11/2013	Bond Future	5.60	Call	767.28000	0.76728	850.05000	0.85005	767.280	1.63	0.00	0	0.00	
R157	On 07/11/2013	Bond Future	5.60	Put	570.54000	0.57054	513.26000	0.51326	570.540	1.63	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			7.46927	127.39439	7.35953	128.50376			11.32	31,848,597.50	250	44,695.00
R186	On 07/02/2013	Bond Future	7.00	Call	20.02000	0.02002	112.43000	0.11243	20.020	11.22	0.00	0	10,300.00	
R186	On 07/02/2013	Bond Future	7.00	Put	4,861.04000	4.86104	3,844.08000	3.84408	4,861.040	11.22	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	7.25	Call	230.39000	0.23039	629.17000	0.62917	230.390	11.32	0.00	0	670.00	
R186	On 07/02/2013	Bond Future	7.25	Put	2,460.68000	2.46068	1,750.09000	1.75009	2,460.680	11.32	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	7.29	Call	313.15000	0.31315	781.80000	0.78180	313.150	11.34	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	7.29	Put	2,132.49000	2.13249	1,491.77000	1.49177	2,132.490	11.34	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	7.75	Call	2,928.12000	2.92812	3,987.48000	3.98748	2,928.120	11.61	0.00	0	1,000.00	
R186	On 07/02/2013	Bond Future	7.75	Put	151.34000	0.15134	101.33000	0.10133	151.340	11.61	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.00	Call	5,192.00000	5.19200	6,298.42000	6.29842	5,192.000	11.76	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.00	Put	14.39000	0.01439	11.44000	0.01144	14.390	11.76	0.00	0	150.00	
R186	On 07/02/2013	Bond Future	8.45	Call	9,335.14000	9.33514	10,444.53000	10.44453	9,335.140	11.91	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.45	Put	0.03000	0.00003	0.05000	0.00005	0.030	11.91	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.47	Call	9,515.16000	9.51516	10,624.55000	10.62455	9,515.160	11.91	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.47	Put	0.02000	0.00002	0.04000	0.00004	0.020	11.91	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	7.50	Call	1,125.64000	1.12564	1,954.18000	1.95418	1,125.640	11.47	0.00	0	540.00	
R186	On 07/02/2013	Bond Future	7.50	Put	817.43000	0.81743	536.60000	0.53660	817.430	11.47	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.50	Call	9,784.46000	9.78446	10,893.85000	10.89385	9,784.460	11.91	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.50	Put	0.01000	0.00001	0.03000	0.00003	0.010	11.91	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.55	Call	10,231.33000	10.23133	11,340.70000	11.34070	10,231.330	11.91	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.55	Put	0.01000	0.00001	0.01000	0.00001	0.010	11.91	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future	8.32	Call	8,155.44000		8.15544	9,264.88000	9.26488	8,155.440	11.91	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	0.25000		0.00025	0.32000	0.00032	0.250	11.91	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future			7.53317	128.93628	7.41999	130.05930			11.62	0.00	0	24,652.00
R186	On 02/05/2013	Bond Future	7.75	Call	4,248.83000		4.24883	0.00000	0.00000	4,248.830	11.89	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	2,136.09000		2.13609	0.00000	0.00000	2,136.090	11.89	213,609.00	100	100.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,410.84000		2.41084	2,984.44000	2.98444	2,410.840	11.70	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	3,833.79000		3.83379	3,284.37000	3.28437	3,833.790	11.70	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	2,454.20000		2.45420	3,033.63000	3.03363	2,454.200	11.70	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	3,777.03000		3.77703	3,233.44000	3.23344	3,777.030	11.70	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	2,498.02000		2.49802	3,083.28000	3.08328	2,498.020	11.71	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	3,720.84000		3.72084	3,183.08000	3.18308	3,720.840	11.71	0.00	0	0.00
R186	On 02/05/2013	Bond Future	6.75	Call	593.75000		0.59375	822.39000	0.82239	593.750	11.47	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	8,661.04000		8.66104	7,766.66000	7.76666	8,661.040	11.47	0.00	0	0.00
R186	On 01/08/2013	Bond Future			7.60244	125.36455	7.50000	7.50000				0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	116,092.14000		116.09214	0.00000	0.00000	116,092.140		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.68537	127.10781	7.56400	128.26135			12.28	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	7,898.65000		7.89865	8,680.87000	8.68087	7,898.650	12.65	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,708.01000		3.70801	3,336.69000	3.33669	3,708.010	12.65	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	7,954.94000		7.95494	8,739.83000	8.73983	7,954.940	12.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,674.38000		3.67438	3,305.73000	3.30573	3,674.380	12.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,011.39000		8.01139	8,798.93000	8.79893	8,011.390	12.67	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,641.01000		3.64101	3,275.01000	3.27501	3,641.010	12.67	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	11,530.92000		11.53092	12,455.99000	12.45599	11,530.920	12.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,025.68000		2.02568	1,797.21000	1.79721	2,025.680	12.87	0.00	0	130.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 07/02/2013	Bond Future			217.43150		217.43150	217.41242	217.41242			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,441.50000		4.44150	4,422.42000	4.42242	4,441.500		0.00	0	0.00
R189	On 07/02/2013	Bond Future	212.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Call	4,431.50000		4.43150	4,412.42000	4.41242	4,431.500		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Call	4,421.50000		4.42150	4,402.42000	4.40242	4,421.500		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			286.86480		286.86480	286.83985	286.83985			2,262,215,812.80	7,886	17,731.00
R197	On 07/02/2013	Bond Future	278.99	Call	7,874.80000		7.87480	7,849.85000	7.84985	7,874.800		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	7,864.80000		7.86480	7,839.85000	7.83985	7,864.800		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	7,854.80000		7.85480	7,829.85000	7.82985	7,854.800		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future			290.49176		290.49176	290.46766	290.46766			2,635,341,246.72	9,072	19,280.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,101.76000		8.10176	8,077.66000	8.07766	8,101.760		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	8,091.76000		8.09176	8,067.66000	8.06766	8,091.760		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	8,081.76000		8.08176	8,057.66000	8.05766	8,081.760		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			5.14447		107.56276	5.10873	107.62787		1.24	0.00	0	1,540.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/02/2013	Bond Future	4.98	Call	8.84000		0.00884	23.77000	0.02377	8.840	1.24	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	308.90000		0.30890	258.72000	0.25872	308.900	1.24	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	825.31000		0.82531	890.44000	0.89044	825.310	1.31	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	0.01000		0.00001	0.03000	0.00003	0.010	1.31	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	1,899.55000		1.89955	1,964.66000	1.96466	1,899.550	1.36	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	1.36	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	1,988.42000		1.98842	2,053.53000	2.05353	1,988.420	1.36	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	1.36	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,077.19000		2.07719	2,142.30000	2.14230	2,077.190	1.36	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	1.36	0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.12346		108.86457	5.08212	108.93068		1.06	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.13000		0.00013	0.24000	0.00024	0.130	0.99	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,734.81000		1.73481	1,668.81000	1.66881	1,734.810	0.99	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.14000		0.00014	0.26000	0.00026	0.140	0.99	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,718.48000		1.71848	1,652.49000	1.65249	1,718.480	0.99	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.11000		0.00011	0.21000	0.00021	0.110	0.99	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,751.12000		1.75112	1,685.11000	1.68511	1,751.120	0.99	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.07659		105.90699	5.10000	5.10000			0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,661.31000		68.66131	0.00000	0.00000	68,661.310		0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.03871		107.37970	4.97695	107.44741		0.89	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	218.34000		0.21834	246.72000	0.24672	218.340	0.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	480.42000		0.48042	441.09000	0.44109	480.420	0.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	222.49000		0.22249	251.22000	0.25122	222.490	0.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	473.57000		0.47357	434.59000	0.43459	473.570	0.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	214.24000		0.21424	242.27000	0.24227	214.240	0.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	487.32000		0.48732	447.64000	0.44764	487.320	0.88	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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			213.05946	213.05946	213.03620	213.03620			19,295,516,935.44	90,564	186,078.00
R202	On 07/02/2013	Bond Future	204.99	Call	8,069.46000	8.06946	8,046.20000	8.04620	8,069.460		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	8,059.46000	8.05946	8,036.20000	8.03620	8,059.460		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	8,049.46000	8.04946	8,026.20000	8.02620	8,049.460		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			215.75334	215.75334	215.73081	215.73081			19,010,458,294.08	88,112	233,818.00
R202	On 02/05/2013	Bond Future	211.04	Call	4,713.34000	4.71334	4,690.81000	4.69081	4,713.340		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	4,703.34000	4.70334	4,680.81000	4.68081	4,703.340		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	4,693.34000	4.69334	4,670.81000	4.67081	4,693.340		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			5.87630	112.83165	5.82636	113.04136		3.97	0.00	0	16,069.00
R203	On 07/02/2013	Bond Future	5.54	Call	7.72000	0.00772	28.60000	0.02860	7.720	3.94	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,429.39000	1.42939	1,240.56000	1.24056	1,429.390	3.94	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,010.21000	1.01021	1,218.30000	1.21830	1,010.210	4.07	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	35.37000	0.03537	33.75000	0.03375	35.370	4.07	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,374.44000	2.37444	2,584.34000	2.58434	2,374.440	4.17	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	0.22000	0.00022	0.41000	0.00041	0.220	4.17	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,781.62000	2.78162	2,991.38000	2.99138	2,781.620	4.19	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	0.03000	0.00003	0.08000	0.00008	0.030	4.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/02/2013	Bond Future	6.65	Call	3,187.07000		3.18707	3,396.79000	3.39679	3,187.070	4.22	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	0.00000		0.00000	0.01000	0.00001	0.000	4.22	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,352.34000		4.35234	4,562.05000	4.56205	4,352.340	4.24	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	4.24	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,186.40000		5.18640	5,396.11000	5.39611	5,186.400	4.24	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	4.24	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,578.22000		2.57822	2,788.04000	2.78804	2,578.220	4.18	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	0.08000		0.00008	0.19000	0.00019	0.080	4.18	0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.91184		110.04081	5.85872	110.25326		3.98	0.00	0	5,000.00
R203	On 02/05/2013	Bond Future	5.90	Call	871.42000		0.87142	994.87000	0.99487	871.420	4.02	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	918.73000		0.91873	829.73000	0.82973	918.730	4.02	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	891.49000		0.89149	1,016.43000	1.01643	891.490	4.02	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	898.84000		0.89884	811.33000	0.81133	898.840	4.02	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	851.62000		0.85162	973.58000	0.97358	851.620	4.01	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	938.91000		0.93891	848.42000	0.84842	938.910	4.01	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.94738		111.50324	5.90000	5.90000			0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,290.04000		98.29004	0.00000	0.00000	98,290.040		0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.00824		108.89482	5.94673	109.11288		3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	106,665.30000		106.66530	106,883.36000	106.88336	106,665.300	4.06	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	4.06	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,429.17000		1.42917	1,548.44000	1.54844	1,429.170	3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,493.78000		1.49378	1,394.99000	1.39499	1,493.780	3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,446.85000		1.44685	1,566.95000	1.56695	1,446.850	3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,476.03000		1.47603	1,378.07000	1.37807	1,476.030	3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,465.04000		1.46504	1,585.98000	1.58598	1,465.040	3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,458.81000		1.45881	1,361.69000	1.36169	1,458.810	3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	984.97000		0.98497	1,080.42000	1.08042	984.970	3.79	0.00	0	15.00

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	5.71	Put	2,047.35000		2.04735	1,924.74000	1.92474	2,047.350	3.79	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			6.15171		110.12469	6.09182	110.43174		5.46	0.00	0	11,262.00
R204	On 07/02/2013	Bond Future	7.29	Call	5,639.63000		5.63963	5,946.68000	5.94668	5,639.630	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	6,403.31000		6.40331	6,710.36000	6.71036	6,403.310	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	8,745.44000		8.74544	9,052.49000	9.05249	8,745.440	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	8,976.00000		8.97600	9,283.05000	9.28305	8,976.000	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	9,205.92000		9.20592	9,512.97000	9.51297	9,205.920	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			6.19585		111.45752	6.13286	111.76848		5.43	0.00	0	434.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,516.64000		1.51664	1,719.19000	1.71919	1,516.640	5.53	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	1,004.87000		1.00487	896.46000	0.89646	1,004.870	5.53	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,544.87000		1.54487	1,749.23000	1.74923	1,544.870	5.53	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	984.12000		0.98412	877.52000	0.87752	984.120	5.53	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,488.69000		1.48869	1,689.42000	1.68942	1,488.690	5.52	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,025.93000		1.02593	915.70000	0.91570	1,025.930	5.52	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.24307		108.91193	6.15000	6.15000			0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,028.43000		100.02843	0.00000	0.00000	100,028.430		0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.30808		110.42659	6.23725	110.74581		5.33	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,055.80000		2.05580	2,232.37000	2.23237	2,055.800	5.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,092.16000		2.09216	1,949.51000	1.94951	2,092.160	5.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	6.31	Call	2,078.99000		2.07899	2,256.66000	2.25666	2,078.990	5.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,070.35000		2.07035	1,928.80000	1.92880	2,070.350	5.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	3,999.70000		3.99970	4,243.42000	4.24342	3,999.700	5.57	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	941.35000		0.94135	865.85000	0.86585	941.350	5.57	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,032.75000		2.03275	2,208.22000	2.20822	2,032.750	5.34	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,114.13000		2.11413	1,970.38000	1.97038	2,114.130	5.34	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			5.13468		102.67911	5.11908	102.69324		0.51	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	0.00000		0.00000	0.01000	0.00001	0.000	0.49	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	340.25000		0.34025	326.13000	0.32613	340.250	0.49	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	3.13000		0.00313	6.90000	0.00690	3.130	0.51	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	125.23000		0.12523	114.87000	0.11487	125.230	0.51	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	734.36000		0.73436	748.49000	0.74849	734.360	0.57	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	0.57	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	779.12000		0.77912	793.25000	0.79325	779.120	0.57	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	0.57	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	823.86000		0.82386	837.99000	0.83799	823.860	0.57	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	0.57	0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.09413		103.92184	5.07289	103.93632		0.43	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	0.40	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,166.40000		1.16640	1,151.92000	1.15192	1,166.400	0.40	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	0.40	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,159.45000		1.15945	1,144.97000	1.14497	1,159.450	0.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.40	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,173.35000	1.17335	1,158.87000	1.15887	1,173.350	0.40	0.00	0	0.00
R206	On 01/08/2013	Bond Future			4.90176	101.54090	5.00000	5.00000			0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,542.79000	30.54279	0.00000	0.00000	30,542.790		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.41592	102.95283	4.33392	102.96753		0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	40.93000	0.04093	47.93000	0.04793	40.930	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	61.70000	0.06170	54.00000	0.05400	61.700	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	41.71000	0.04171	48.80000	0.04880	41.710	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	60.69000	0.06069	53.08000	0.05308	60.690	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	40.15000	0.04015	47.07000	0.04707	40.150	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	62.72000	0.06272	54.94000	0.05494	62.720	0.14	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 07/02/2013	Bond Future			6.40750	105.20502	6.32760	105.65994		6.56	0.00	0	4,309.00
R207	On 07/02/2013	Bond Future	7.66	Call	6,824.63000	6.82463	7,279.55000	7.27955	6,824.630	6.95	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	0.00000	0.00000	0.00000	0.00000	0.000	6.95	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	7,552.91000	7.55291	8,007.83000	8.00783	7,552.910	6.95	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	6.95	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	9,597.09000	9.59709	10,052.01000	10.05201	9,597.090	6.95	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	0.00000	0.00000	0.00000	0.00000	0.000	6.95	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	9,848.85000	9.84885	10,303.77000	10.30377	9,848.850	6.95	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	6.95	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	10,099.79000	10.09979	10,554.71000	10.55471	10,099.790	6.95	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	6.95	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.45787	106.47833	6.37442	106.93890		6.81	0.00	0	841.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,460.50000	1.46050	1,726.56000	1.72656	1,460.500	6.87	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,503.83000	1.50383	1,309.32000	1.30932	1,503.830	6.87	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,488.19000	1.48819	1,756.93000	1.75693	1,488.190	6.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 02/05/2013	Bond Future	6.46	Put	1,476.47000		1.47647	1,284.64000	1.28464	1,476.470	6.88	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,433.11000		1.43311	1,696.49000	1.69649	1,433.110	6.87	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,531.53000		1.53153	1,334.34000	1.33434	1,531.530	6.87	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.51251	104.25676		6.50000	6.50000			0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	96,685.57000		96.68557	0.00000	0.00000	96,685.570		0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.57983	105.70657		6.48755	106.17954		6.86	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	2,883.79000		2.88379	3,164.15000	3.16415	2,883.790	6.93	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,271.80000		2.27180	2,079.19000	2.07919	2,271.800	6.93	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	2,912.01000		2.91201	3,193.81000	3.19381	2,912.010	6.94	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,249.30000		2.24930	2,058.13000	2.05813	2,249.300	6.94	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	2,855.71000		2.85571	3,134.62000	3.13462	2,855.710	6.93	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,294.48000		2.29448	2,100.42000	2.10042	2,294.480	6.93	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			6.57740	103.56644		6.48750	104.13136		7.61	0.00	0	19,035.00
R208	On 07/02/2013	Bond Future	8.00	Call	8,442.47000		8.44247	9,007.39000	9.00739	8,442.470	8.07	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	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	8,722.92000		8.72292	9,287.84000	9.28784	8,722.920	8.07	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	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	12,963.61000		12.96361	13,528.53000	13.52853	12,963.610	8.07	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	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	0.86000		0.00086	9.49000	0.00949	0.860	7.46	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	3,697.93000		3.69793	3,141.64000	3.14164	3,697.930	7.46	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	7,195.80000		7.19580	7,760.72000	7.76072	7,195.800	8.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/02/2013	Bond Future	7.78	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	7,594.72000		7.59472	8,159.64000	8.15964	7,594.720	8.07	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	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	8,160.96000		8.16096	8,725.88000	8.72588	8,160.960	8.07	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	8.07	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.62596		101.42691	6.53257	101.99888		8.05	0.00	0	3,173.00
R208	On 02/05/2013	Bond Future	6.66	Call	1,771.36000		1.77136	2,114.83000	2.11483	1,771.360	8.12	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,563.88000		1.56388	1,335.38000	1.33538	1,563.880	8.12	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	1,708.10000		1.70810	2,045.10000	2.04510	1,708.100	8.11	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,622.46000		1.62246	1,387.49000	1.38749	1,622.460	8.11	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	1,739.57000		1.73957	2,079.81000	2.07981	1,739.570	8.12	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,592.98000		1.59298	1,361.25000	1.36125	1,592.980	8.12	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.67799		102.77492	6.60000	6.60000			0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	93,730.45000		93.73045	0.00000	0.00000	93,730.450		0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.74627		100.80873	6.64434	101.39615		8.26	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,156.83000		3.15683	3,495.43000	3.49543	3,156.830	8.41	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,791.70000		2.79170	2,542.88000	2.54288	2,791.700	8.41	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,586.12000		5.58612	6,031.85000	6.03185	5,586.120	8.72	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,370.66000		1.37066	1,228.97000	1.22897	1,370.660	8.72	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,096.61000		3.09661	3,431.66000	3.43166	3,096.610	8.40	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,845.89000		2.84589	2,593.52000	2.59352	2,845.890	8.40	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,126.64000		3.12664	3,463.47000	3.46347	3,126.640	8.40	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,818.69000		2.81869	2,568.10000	2.56810	2,818.690	8.40	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 07/02/2013	Bond Future			8.29949		81.37654	8.17479	82.45115		15.00		0.00	0	6,620.00
R209	On 07/02/2013	Bond Future	8.63	Call	2,824.94000		2.82494	3,866.15000	3.86615	2,824.940	15.33		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	82.79000		0.08279	49.39000	0.04939	82.790	15.33		0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	4,341.54000		4.34154	5,412.29000	5.41229	4,341.540	15.43		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	11.67000		0.01167	7.81000	0.00781	11.670	15.43		0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	5,260.56000		5.26056	6,334.46000	6.33446	5,260.560	15.49		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	2.90000		0.00290	2.19000	0.00219	2.900	15.49		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	6,092.92000		6.09292	7,167.44000	7.16744	6,092.920	15.51		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	0.69000		0.00069	0.60000	0.00060	0.690	15.51		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	6,392.39000		6.39239	7,466.97000	7.46697	6,392.390	15.51		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	0.39000		0.00039	0.36000	0.00036	0.390	15.51		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	5,640.43000		5.64043	6,714.74000	6.71474	5,640.430	15.51		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	1.55000		0.00155	1.25000	0.00125	1.550	15.51		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	6,017.77000		6.01777	7,092.27000	7.09227	6,017.770	15.51		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	0.79000		0.00079	0.68000	0.00068	0.790	15.51		0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.36373		79.21984	8.23589	80.30756		16.67		0.00	0	1,564.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,462.04000		1.46204	1,908.81000	1.90881	1,462.040	16.68		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	4,529.40000		4.52940	3,888.45000	3.88845	4,529.400	16.68		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,405.19000		1.40519	1,841.02000	1.84102	1,405.190	16.67		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	4,651.46000		4.65146	3,999.57000	3.99957	4,651.460	16.67		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,433.21000		1.43321	1,874.49000	1.87449	1,433.210	16.67		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	4,589.95000		4.58995	3,943.51000	3.94351	4,589.950	16.67		0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.43290		80.27264	8.30000	8.30000				0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	70,323.53000		70.32353	0.00000	0.00000	70,323.530			0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.51454		78.24490	8.37932	79.36221		19.29		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.81	Call	6,603.53000		6.60353	7,322.90000	7.32290	6,603.530	19.76	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,246.14000		4.24614	3,848.20000	3.84820	4,246.140	19.76	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	9,800.20000		9.80020	10,667.21000	10.66721	9,800.200	20.14	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,355.45000		2.35545	2,105.15000	2.10515	2,355.450	20.14	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,516.09000		6.51609	7,230.56000	7.23056	6,516.090	19.74	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,314.74000		4.31474	3,911.90000	3.91190	4,314.740	19.74	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,559.75000		6.55975	7,276.68000	7.27668	6,559.750	19.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,280.32000		4.28032	3,879.94000	3.87994	4,280.320	19.75	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 07/02/2013	Bond Future			165.40492		165.40492	165.38842	165.38842			0.00	0	1,237.00
R210	On 07/02/2013	Bond Future	156.99	Call	8,414.92000		8.41492	8,398.42000	8.39842	8,414.920		0.00	0	0.00
R210	On 07/02/2013	Bond Future	156.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Call	8,404.92000		8.40492	8,388.42000	8.38842	8,404.920		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Call	8,394.92000		8.39492	8,378.42000	8.37842	8,394.920		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future			165.63904		165.63904	165.62305	165.62305			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	4,499.04000		4.49904	4,483.05000	4.48305	4,499.040		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	4,489.04000		4.48904	4,473.05000	4.47305	4,489.040		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 02/05/2013	Bond Future	161.16	Call	4,479.04000		4.47904	4,463.05000	4.46305	4,479.040		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			126.56547		126.56547	126.55836	126.55836			0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	3,575.47000		3.57547	3,568.36000	3.56836	3,575.470		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	3,565.47000		3.56547	3,558.36000	3.55836	3,565.470		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	3,555.47000		3.55547	3,548.36000	3.54836	3,555.470		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future			128.16574		128.16574	128.15900	128.15900			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,475.74000		2.47574	2,469.00000	2.46900	2,475.740		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	2,465.74000		2.46574	2,459.00000	2.45900	2,465.740		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	2,455.74000		2.45574	2,449.00000	2.44900	2,455.740		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 07/02/2013	Bond Future			132.96002		132.96002	132.94888	132.94888			4,241,158,717.96	31,898	45,272.00
R212	On 07/02/2013	Bond Future	128.99	Call	3,970.02000		3.97002	3,958.88000	3.95888	3,970.020		0.00	0	0.00
R212	On 07/02/2013	Bond Future	128.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Call	3,960.02000		3.96002	3,948.88000	3.94888	3,960.020		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Call	3,950.02000		3.95002	3,938.88000	3.93888	3,950.020		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			134.64105		134.64105	134.63042	134.63042			4,306,897,907.40	31,988	63,442.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,551.05000		3.55105	3,540.42000	3.54042	3,551.050		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	3,541.05000		3.54105	3,530.42000	3.53042	3,541.050		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	3,531.05000		3.53105	3,520.42000	3.52042	3,531.050		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/02/2013	Bond Future			8.02481		93.50219	7.89509	94.65138		14.67	0.00	0	10,414.00
R213	On 07/02/2013	Bond Future	8.90	Call	7,230.51000		7.23051	8,379.71000	8.37971	7,230.510		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	0.40000		0.00040	0.41000	0.00041	0.400		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	7,617.37000		7.61737	8,766.58000	8.76658	7,617.370		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	0.20000		0.00020	0.22000	0.00022	0.200		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	8,001.66000		8.00166	9,150.87000	9.15087	8,001.660		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	0.10000		0.00010	0.12000	0.00012	0.100		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	8,383.36000		8.38336	9,532.56000	9.53256	8,383.360		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	0.05000		0.00005	0.06000	0.00006	0.050		0.00	0	0.00
R213	On 02/05/2013	Bond Future			8.08819		91.09962	7.95507	92.26289		15.71	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,046.20000		2.04620	2,603.84000	2.60384	2,046.200		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	4,053.59000		4.05359	3,447.96000	3.44796	4,053.590		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	1,977.30000		1.97730	2,523.75000	2.52375	1,977.300		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	4,163.71000		4.16371	3,546.89000	3.54689	4,163.710		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,011.57000		2.01157	2,563.61000	2.56361	2,011.570		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	4,108.41000		4.10841	3,497.18000	3.49718	4,108.410		0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.15742		92.31033	8.00000	8.00000			0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	81,695.31000		81.69531	0.00000	0.00000	81,695.310		0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.24135		90.05757	8.10010	91.25246		16.67	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	6,950.73000		6.95073	7,736.37000	7.73637	6,950.730		0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,938.22000		3.93822	3,528.97000	3.52897	3,938.220		0.00	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 07/11/2013	Bond Future	8.59	Call	6,857.49000		6.85749	7,637.82000	7.63782	6,857.490	17.07	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	4,004.58000		4.00458	3,590.02000	3.59002	4,004.580	17.07	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,904.06000		6.90406	7,687.04000	7.68704	6,904.060	17.08	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,971.29000		3.97129	3,559.38000	3.55938	3,971.290	17.08	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			8.33943		83.13108	8.20971	84.31305		16.28	0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	2,399.87000		2.39987	3,501.83000	3.50183	2,399.870	16.60	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	195.64000		0.19564	115.63000	0.11563	195.640	16.60	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	2,471.94000		2.47194	3,579.67000	3.57967	2,471.940	16.60	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	181.83000		0.18183	107.59000	0.10759	181.830	16.60	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	2,544.66000		2.54466	3,657.82000	3.65782	2,544.660	16.61	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	168.84000		0.16884	100.03000	0.10003	168.840	16.61	0.00	0	0.00
R214	On 02/05/2013	Bond Future			8.40051		80.85539	8.25000	8.25000			0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Call	72,075.77000		72.07577	0.00000	0.00000	72,075.770		0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.30000		83.41816	8.30000	8.30000			0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	72,970.26000		72.97026	0.00000	0.00000	72,970.260		0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.46950		1.46950	1.44670	1.44670		12.56	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,796.83110		0.17968	1,569.75080	0.15698	1,796.831	14.63	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	1.83110		0.00018	2.75080	0.00028	1.831	14.63	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,697.47360		0.16975	1,470.62660	0.14706	1,697.474	14.38	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	2.47360		0.00025	3.62660	0.00036	2.474	14.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,598.40100		0.15984	1,372.33410	0.13723	1,598.401	14.18	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	3.40100		0.00034	5.33410	0.00053	3.401	14.18	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.48030		1.48030	1.45800	1.45800		13.35	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	1,040.70450		0.10407	872.19580	0.08722	1,040.704	12.92	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	137.70450		0.01377	192.19580	0.01922	137.705	12.92	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	964.45280		0.09645	802.97820	0.08030	964.453	12.92	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	161.45280		0.01615	222.97820	0.02230	161.453	12.92	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	893.71270		0.08937	741.21860	0.07412	893.713	13.00	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	190.71270		0.01907	261.21860	0.02612	190.713	13.00	0.00	0	0.00
Total for Derivatives :											52,124,195,293.49	295,747	2 055 726.00	

j-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		11.76960	99.94188	11.74047			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		23.49006	108.85858	23.43372			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011		9.50802	100.00011	9.48446			927,501,020,250.00	9,275,000	3,225,000.00
AA05	On 22/03/2019	Spot Bond			111.70673		11.83638	111.70673	11.80739			0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.63261		0.01881	100.63261	0.01876			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.64155		0.00766	100.64155	0.00764			0.00	0	200,000.00
AB012	On 21/11/2022	Spot Bond			8.00000		46.34627	8.00000	46.33623			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			101.73855		10.35663	101.73855	10.33312			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			105.29362		25.27744	105.29362	25.21844			7,159,966,160.00	68,000	13,178,000.00
AB07	On 07/03/2014	Spot Bond			105.62267		47.89511	105.62267	47.78304			0.00	0	7,900,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB08	On 03/05/2017	Spot Bond	100.96284	11.35216	100.96284	11.32442			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	13.53408	111.66393	13.50095			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	60.11842	100.00003	59.92656			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	78.79276	215.58145	78.44915		862,325,800,000.00		4,000,000	2,000,000.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	29.76855	134.94825	29.67779			0.00	0	78,000.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.63860	269.82094	2.62625			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	22.63327	100.53123	22.57818		1,005,312,300,000.00		10,000,000	5,000,000.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	41.17390	100.25380	41.07171		6,817,258,400,000.00		68,000,000	17,000,000.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	12.86078	100.10451	12.82890			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	8.30320	100.10764	8.28261			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.83880	100.11256	7.81937			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	7.90261	100.11573	7.88302			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	27.77162	113.03853	27.70297			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	22.27281	102.88112	22.21624			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	34.00660	106.71879	33.92636		4,802,345,550.00		45,000	45,000.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	28.82027	101.43096	28.74799			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	22.58391	100.69530	22.52763			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	11.12033	101.53927	11.09241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL14	On 09/10/2015	Spot Bond	101.47729	15.57323	101.47729	15.53416				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	9.38061	101.61005	9.35705				0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	106.34678	104.93328	106.05688				0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	67.50622	108.48706	67.34479			2,061,254,140.00	19,000	1,319,000.00	
ABL8B	On 19/09/2013	Spot Bond	101.57306	61.65251	101.57306	61.45307				0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	103.48796	100.00000	103.21915				0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052				0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.57314	101.28860	100.57314	101.02129				0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	78.82249	215.26681	78.47912				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	40.66432	133.33110	40.54143				0.00	0	55,000.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	21.64273	122.14204	21.58140				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	9.03295	113.35700	9.00873				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	16.29806	123.70523	16.25477				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	16.48791	102.18114	16.44629				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.78068	99.83242	10.75403				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	10.83649	99.82309	10.80970				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	11.36820	99.81405	11.34009				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.11294	106.48741	5.09992			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	21.29399	100.00000	21.24125			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	3.72599	165.75435	3.71291			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	12.64014	157.68318	12.59724			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.01574	170.05600	3.00493			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	131.39434	143.83197	130.90935			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.53647	172.68858	3.52368			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	78.79654	215.54135	78.45297			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	78.79222	215.58717	78.44861			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	91.46521	100.00000	91.25000			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.74450	71.58015	6.73453			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.74450	71.58015	6.73453			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	97.77155	100.36979	97.52506			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	12.20979	84.61000	12.18930			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	18.89919	92.57000	18.86529			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.85490	100.05362	10.82800			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	16.84286	95.34000	16.81199			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	31.51797	100.00000	31.45817			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42	On 16/11/2015	Spot Bond	94.00000	15.72247	94.00000	15.69395			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	14.72657	94.99000	14.69965			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	30.97566	89.20000	30.92069			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	29.53990	90.02000	29.48697			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	8.80529	101.37010	8.78322			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	8.66248	101.21709	8.64080			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	28.24654	89.83000	28.19601			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	20.25726	136.93312	20.19928			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	23.80947	102.86000	23.76337			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	24.25928	96.69000	24.21348			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	23.31356	96.61000	23.26957			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	22.93664	96.38000	22.89345			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	9.20619	99.94804	9.18340			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	23.29009	121.81240	23.22896			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	73.10260	104.20000	72.95821			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	9.14774	101.30453	9.12483			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	20.75451	93.54000	20.71627			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN60	On 23/08/2016	Spot Bond	92.85000	19.70191	92.85000	19.66581			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	1.93877	103.39542	1.93332			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.53476	149.61017	2.52699			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.16301	196.08295	2.15490			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	16.36898	95.40000	16.33871			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	68.70349	107.27000	68.56505			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	16.23294	94.09000	16.20289			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	8.32500	100.00000	8.26052			0.00	0	200,000,000.00
ABS10	On 17/03/2018	Spot Bond	114.69202	12.98758	114.69202	12.95510		3,784,836,660.00		33,000	5,033,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	23.37203	105.76936	23.31727		4,230,774,400.00		40,000	4,740,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	9.37712	102.79126	9.35579		5,036,771,740.00		49,000	3,749,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	11.96599	101.48825	11.93889		0.00		0	0.00
ABS9	On 17/03/2016	Spot Bond	110.44192	17.67115	110.44192	17.62828		0.00		0	0.00
ABS11	On 11/06/2014	Spot Bond	125.04605	35.50207	125.04605	35.40022		0.00		0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	121.00770	4.00000	120.96978		0.00		0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	2.60068	274.59193	2.58836		0.00		0	0.00
ABS13	On 31/01/2017	Spot Bond	123.88924	4.56612	123.88924	4.55323		0.00		0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	2.40593	128.40915	2.39897		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL001	On 31/07/2013	Spot Bond	99.53952	76.65700	99.53952	68.02544			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	94.04876	100.06620	93.82145			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	81.70790	100.07265	81.35089			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	24.40453	100.00000	24.34410			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	62.99330	100.53957	62.79133			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	84.85860	101.66199	84.66531			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	62.99330	100.53957	62.79133			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	99.15491	101.42690	98.63416			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	86.41576	102.82057	86.22992			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	25.71901	111.03772	25.65633			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	19.88098	100.83941	19.83245			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	20.14549	100.86237	20.09630			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	23.89358	101.18756	23.83507			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	60.72074	100.06785	60.52684			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	60.67512	100.06721	60.48138			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	19.61640	100.81643	19.56853			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.31349	54.43317	8.30360			0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	53.38753	100.00000	53.38752			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL054	On 29/01/2013	Spot Bond	100.00000	53.38753	100.00000	53.38752			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	44.22915	100.61624	44.12143			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	59.08501	99.86961	58.93887			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	19.16357	100.00000	19.12721			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	16.09164	100.00000	16.06111			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	16.09164	100.00000	16.06111			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	61.28328	100.07583	61.08757			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	17.31830	100.07969	17.27539			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	18.15749	100.08857	18.11249			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	16.94418	100.07573	16.90219			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	17.19697	100.07841	17.15435			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	17.30819	100.07959	17.26531			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	9.71115	103.08180	9.68888			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	9.71115	103.08180	9.68888			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	9.75591	103.10163	9.73353			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	16.74193	100.07361	16.70045			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	9.75591	103.10163	9.73353			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL087	On 30/07/2017	Spot Bond	103.06198	9.66639	103.06198	9.64421			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	27.97758	79.64238	27.93271			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	29.37483	100.07204	29.30205			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	60.52118	100.07100	60.37121			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	16.42669	99.94507	16.38603			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	60.52118	100.07100	60.37121			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	8.83853	100.07684	8.81663			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	8.66904	100.07933	8.64755			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	8.62317	100.08039	8.60181			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	8.40154	100.07826	8.38073			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	60.25206	100.06560	60.10277			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	9.38309	100.07361	9.35984			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	80.69422	101.31884	80.45582			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	10.30063	110.28658	10.27280			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	41.20904	100.06728	41.10694			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	47.68828	105.71996	52.08801			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	54.16521	100.99526	44.47944			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	7.40326	101.18059	7.37875			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL120	On 26/01/2021	Spot Bond	102.01291	7.34988	102.01291	7.32541			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	9.58179	100.00000	9.56361			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	54.74537	101.04786	54.60560			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.13740	100.00000	4.12820			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.31440	100.00000	5.30252			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	13.74728	72.59933	13.72674			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.20232	127.83552	3.19358			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.32534	127.87043	3.31627			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	8.16484	100.07569	8.14461			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	31.05410	100.62321	30.97844			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	31.05410	100.62321	30.97844			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	54.74537	101.04786	54.60560			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	30.65588	100.51806	30.58127			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	29.45341	100.07299	29.38043			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	29.40103	100.07235	29.32818			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	7.92747	101.33418	7.90760			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	11.95927	100.41093	11.92955			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL138		On 20/09/2021	Spot Bond	101.33457	7.91648	101.33457	7.89663		0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	103.90444	9.45884	103.90444	9.43700		0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	103.93140	9.50238	103.93140	9.48044		0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	100.22094	29.40361	100.22094	29.33066	2,004,418,800,000.00	20,000,000	20,000,000.00	
ACL143		On 20/12/2016	Spot Bond	100.59173	12.01709	100.59173	11.98718		0.00	0	271,000.00
ACL144		On 20/12/2016	Spot Bond	99.93469	11.43761	99.93469	11.40930		0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	100.07603	8.19807	100.07603	8.17776		0.00	0	0.00
ACL146		On 30/11/2013	Spot Bond	100.93686	67.72635	100.93686	67.55724		0.00	0	0.00
ACL149		On 20/03/2014	Spot Bond	100.27790	40.98640	100.27790	40.88465		0.00	0	0.00
ACL150		On 20/03/2014	Spot Bond	100.06196	40.84541	100.06196	40.74420		0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	100.07446	10.29282	100.07446	10.26732		0.00	0	0.00
ACL152		On 08/02/2014	Spot Bond	100.76536	43.42788	100.76536	43.32196		0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	100.06587	21.01984	100.06587	20.96776		0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	100.06402	20.85711	100.06402	20.80544		0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	100.06760	21.17300	100.06760	21.12054		0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	100.07424	10.27117	100.07424	10.24572		0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	100.07047	9.89228	100.07047	9.86776		0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	100.06619	21.04857	100.06619	20.99641		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL159	On 20/03/2015	Spot Bond	100.06739	21.15385	100.06739	21.10144			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	13.55819	102.65284	13.52720			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	16.25654	100.06844	16.21626			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	21.09642	100.06674	21.04415			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	43.13834	100.09530	43.03143			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	21.30305	100.18292	21.25020			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	40.96303	100.06691	40.86153			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	10.36456	108.26890	10.33995			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	10.23870	100.07386	10.21333			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.57665	103.66222	4.56524			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	21.14428	100.06728	21.09190			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	21.16347	100.06735	21.11103			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	10.16247	100.07626	10.13729			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	8.51017	100.07891	8.48908			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.95823	100.07361	7.93851			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	60.80342	100.07223	60.60925			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	29.62692	100.07839	29.55350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL180	On 20/06/2015	Spot Bond	100.07574	21.62198	100.07574	21.56840			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	10.70371	100.08155	10.67718			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	10.16247	100.07626	10.13729			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	8.56535	100.07944	8.54412			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	9.50278	100.07796	9.47923			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	8.08468	100.07839	8.06465			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	11.35440	100.07515	11.32626			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	8.30196	100.07965	8.28139			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	8.44587	100.08103	8.42493			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	60.21797	100.06425	60.02569			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	60.27886	100.06489	60.08637			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	16.08382	100.06989	16.04396			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	16.23551	100.07148	16.19528			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	8.39491	100.08134	8.37411			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	8.39491	100.08134	8.37411			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	11.29902	100.08737	11.27102			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	9.38269	100.07679	9.35944			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	11.21244	100.08652	11.18464			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL198	On 20/06/2017	Spot Bond	100.08684	11.24491	100.08684	11.21703				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	11.29902	100.08737	11.27102				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	6.66815	85.50175	6.65505				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	8.58325	100.08315	8.56199				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	8.58325	100.08315	8.56199				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01666	100.00000	0.01662				0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	91.79874	103.67806	91.58071				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.21017	100.00000	4.19997				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	30.75812	100.56844	30.68323				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	31.43781	100.63477	31.36122				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	31.89073	100.67892	31.81301				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	14.79745	101.20949	14.76041				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	15.46626	101.34649	15.42751				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	16.35594	101.52904	16.31488				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	11.48268	108.27946	11.45526				0.00	0	4,300,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	12.01076	124.59492	11.97884				0.00	0	26,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	30.39664	100.00000	30.32137				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03	On 09/03/2016	Spot Bond	115.64616	18.84199	115.64616	18.79456				925,169,280.00	8,000	14,208,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	29.05772	100.00000	28.98576				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.38592	100.00000	14.35391				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.21204	154.79211	4.19793				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	40.15924	129.92747	40.05014				0.00	0	28,000.00
ANG02	On 11/10/2013	Spot Bond	101.15622	84.58110	101.15622	84.38343				0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			3,000,000,000,000.00	30,000,000	15,000,000.00	
BAW10	On 01/10/2016	Spot Bond	99.92565	10.73385	99.92565	10.70729				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	12.35637	112.23984	12.32617				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	19.25445	101.18527	19.20626				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	8.87373	101.23711	8.85151				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	58.57309	100.00000	58.42805				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	21.72622	114.82122	21.67213			2,296,424,400.00	20,000	20,000.00	
BAW3	On 02/10/2017	Spot Bond	99.81750	9.74725	99.81750	9.72315				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	59.58295	100.11329	59.39261				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	65.86376	103.73691	65.71190				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	28.50802	99.83571	28.43753				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	33.37424	105.24488	33.29681				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW8	On 02/10/2017	Spot Bond	111.52726	13.42104	111.52726	13.38841			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	45.88428	100.88946	45.77224			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	17.71329	104.32215	17.66774			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	79.06793	99.81811	78.73893			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	20.05824	102.00706	20.00768			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	20.04392	101.95171	19.99342			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	14.12400	99.81798	14.08907			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	19.95902	101.94160	19.90874			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	13.36459	104.59763	13.33014			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	19.32139	99.81335	19.27362			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	19.32139	99.81335	19.27362			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	16.31274	99.81340	16.27241			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	16.84953	101.35805	16.80730			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	17.72035	102.22265	17.67560			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	20.05824	102.00706	20.00768			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	17.06895	102.70168	17.02567			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	11.72380	102.35327	11.69415			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA17	On 30/09/2016	Spot Bond	99.82359	13.80987	99.82359	13.77573			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	13.81121	99.81671	13.77706			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	13.81121	99.81671	13.77706			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	30.40871	99.82722	30.33352			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	92.02010	99.86832	91.80383			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	18.66872	97.82330	18.62339			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	12.90378	103.70924	12.87078			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	14.17571	99.79214	14.14067			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	12.21490	100.04409	12.18465			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.56966	99.77076	1.56578			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	11.91662	92.33087	11.88916			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	58.82131	99.87024	58.63381			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	17.83309	99.83486	17.78900			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	9.46406	99.06007	9.44082			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.64269	99.81958	0.64110			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	20.71521	104.16088	20.66201			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	18.87998	103.97505	18.83158			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	16.28187	106.00425	16.23940			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB05	On 30/06/2019	Spot Bond	99.75847	14.02498	99.75847	13.99032			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.26449	99.75846	0.26383			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.62898	100.00000	6.61641			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.18317	100.00000	20.13319			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.36895	100.00000	18.32347			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.33886	100.00000	11.31078			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.34866	100.00000	11.32024			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.70923	100.00000	13.67527			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.87881	100.00000	11.84939			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	95.37545	100.20198	95.13894			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	30.56690	102.32067	30.48964			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	18.93456	102.37811	18.88667			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	1.98216	169.54509	1.97545			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	9.75491	150.32167	9.73042			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0206	On 02/03/2028	Spot Bond	150.48996	11.27533	150.48996	11.24700			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	9.81136	105.72100	9.78850			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	46.52923	101.02420	46.41547			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	83.10711	101.68745	82.85414			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	44.59787	100.66680	44.48918			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	44.13757	100.64029	44.03003			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	82.89019	104.00756	82.63403			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	53.89253	100.90417	67.32267			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	91.98597	101.68177	91.76641			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	8.14917	100.33377	8.12893			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	29.14347	100.06919	29.07125			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	40.17288	100.00000	40.07556			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	71.74745	100.00000	71.61334			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	11.69635	101.11913	11.66710			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	11.74269	101.12772	11.71332			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	11.88168	101.15348	11.85196			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.34456	101.23934	12.31366			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	12.80681	101.32517	12.77471			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22D1	On 21/07/2016	Spot Bond	101.56516	14.09776	101.56516	14.06238				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.63557	100.00000	5.62161				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	9.40041	100.93890	9.37694				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	9.72785	100.99127	9.70355				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	9.86809	101.01372	9.84343				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	9.91482	101.02120	9.89005				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	10.47517	101.11093	10.44897				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	11.22095	101.23048	11.19286				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.52717	100.00000	3.51844				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.52717	100.00000	3.51844				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.40731	100.10441	9.38399				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	10.00957	100.11338	9.98476				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	10.17380	100.11583	10.14858				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	13.97981	107.76177	13.94656				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	10.66647	100.12316	10.64002				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	11.54219	100.13609	11.51358				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.53010	100.00000	2.52384				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.53010	100.00000	2.52384			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	38.09730	110.26280	38.00649		6,174,716,800.00	56,000	3,656,000.00	
BID04	On 23/11/2017	Spot Bond	100.53667	9.06692	100.53667	9.04484		0.00	0	500,000.00	
BIDC26	On 02/08/2013	Spot Bond	96.69296	71.23659	96.69296	71.10469		0.00	0	0.00	
BIDC27	On 05/02/2013	Spot Bond	99.39485	98.65672	99.39485	98.39238		0.00	0	0.00	
BIDC28	On 20/02/2013	Spot Bond	99.18162	94.84552	99.18162	94.60171		0.00	0	0.00	
BLG1A4	On 21/11/2015	Spot Bond	100.49749	16.19618	100.49749	16.15676		0.00	0	0.00	
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.51363	100.00000	7.49543		0.00	0	0.00	
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.89642	100.60117	7.87720		0.00	0	0.00	
BLG1B	On 21/11/2015	Spot Bond	100.49926	16.21739	100.49926	16.17792		0.00	0	0.00	
BLG1C	On 21/11/2015	Spot Bond	100.52855	16.56734	100.52855	16.52701		0.00	0	0.00	
BLG1D	On 21/11/2015	Spot Bond	100.58172	17.20330	100.58172	17.16141		0.00	0	0.00	
BLG1E	On 21/11/2015	Spot Bond	100.80214	19.84890	100.80214	19.80047		0.00	0	0.00	
BLG1F	On 21/11/2032	Spot Bond	101.17004	15.38727	101.17004	15.34960		0.00	0	0.00	
BMWFO3	On 15/06/2013	Spot Bond	100.10916	83.35353	100.10916	82.98109		0.00	0	0.00	
BSR05	On 01/07/2013	Spot Bond	100.17136	83.72546	100.17136	83.47216		0.00	0	0.00	
BSR09	On 20/12/2013	Spot Bond	100.07370	60.65573	100.07370	60.50543		0.00	0	0.00	
BSR10	On 07/06/2013	Spot Bond	100.27042	78.41656	100.27042	78.25717		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.74853	100.00000	8.72687			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	32.85332	112.83919	32.77222		2,369,622,990.00		21,000	3,821,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	17.24706	121.22515	17.20197		1,575,926,950.00		13,000	13,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	13.10643	101.55684	13.07353		0.00		0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	44.27069	100.95576	44.16253		0.00		0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	17.19496	108.79348	17.15375		5,004,500,080.00		46,000	25,646,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	15.44056	109.29382	15.40342		0.00		0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	9.82003	101.38676	9.79594		0.00		0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	10.86959	110.62195	10.84360		0.00		0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	23.07477	100.52977	23.01861		0.00		0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	12.98292	105.82127	12.95250		5,185,242,230.00		49,000	8,549,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	11.51436	100.81182	11.48627		0.00		0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	15.50840	105.70562	15.47268		0.00		0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	10.47833	100.97754	10.45273		0.00		0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	11.04771	100.26196	11.02029		0.00		0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	11.30722	123.26011	11.27743		0.00		0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	11.03829	119.72199	11.00987		0.00		0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT03	On 15/03/2025	Spot Bond	123.54995	13.03552	123.54995	13.00092			0.00	0	31,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	15.44027	100.40002	15.40190			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	21.03144	107.22537	20.98162			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	32.92851	100.86678	32.84724			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	106.27628	101.10082	105.99663			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	41.67263	102.24997	41.56736			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	26.22018	102.59156	26.15375			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	23.62470	100.41408	23.56599			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	97.84336	100.11325	97.60679			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	45.38004	100.18762	45.26748			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	81.70781	100.07319	81.35080			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	91.46521	100.00000	91.25000			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	91.46521	100.00000	91.25000			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	91.46521	100.00000	91.25000			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	91.46521	100.00000	91.25000			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	81.70781	100.07319	81.35080			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	81.70781	100.07319	81.35080			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	62.97104	100.53672	62.76914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN117	On 20/06/2013	Spot Bond	100.07373	81.72745	100.07373	81.37035			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	81.53104	100.06833	81.17481			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	81.37391	100.06400	81.01838			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	91.98543	100.60353	91.54083			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	23.51415	101.15466	23.45660			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	83.78528	99.83222	83.53251			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	23.36657	101.14186	23.30938			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	60.71298	100.06829	60.51910			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	60.44690	100.06451	60.25389			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	24.14644	101.20948	24.08731			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	63.63230	100.61649	63.43257			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	63.63113	100.58787	63.43145			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	63.36988	100.59448	63.16660			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	81.76673	100.07482	81.40946			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	81.62924	100.07103	81.27258			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	60.97905	100.07206	60.78432			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	68.68476	106.64650	68.52277			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN147	On 19/04/2013	Spot Bond	103.71200	93.02317	103.71200	92.80731			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	66.26266	104.51633	66.10893			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	65.18091	100.85780	64.97589			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	43.10101	100.09542	42.99419			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	61.22387	100.79729	61.07118			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	61.22387	100.79729	61.07118			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	85.11803	101.28023	84.92431			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	23.96896	100.83563	23.91046			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	17.55168	100.00000	17.50821			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	17.35893	100.00000	17.31595			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	41.05434	100.00000	48.11982			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	41.05434	100.00000	48.11982			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	41.05434	100.00000	48.11982			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	41.05434	100.00000	48.11982			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	41.05434	100.00000	48.11982			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	41.05434	100.00000	48.11982			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	16.89348	100.07575	16.85162			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	41.05434	100.00000	48.11982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN174	On 31/03/2013	Spot Bond	100.04314	91.59315	100.04314	91.37755				0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	92.15407	100.23356	91.93680				0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	91.79449	100.08420	91.57834				0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	91.79791	100.05746	91.58180				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	40.16243	100.00000	40.06298				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	13.13931	100.06980	13.10674				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	15.83210	100.15069	15.79284				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	10.93344	99.78582	10.90902				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	15.83210	100.15069	15.79284				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	12.32363	101.41261	12.29273				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	47.17733	100.22617	47.06027				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	48.29334	100.17009	48.17356				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	8.17688	108.36668	8.15766				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	14.79594	99.52839	14.76024				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	4.04108	108.34841	4.03071				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN194	On 31/08/2016	Spot Bond	102.60151	16.16303	102.60151	16.12610				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	48.52496	100.25498	48.40453				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	15.83210	100.15069	15.79284				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	15.83210	100.15069	15.79284				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.59823	107.96614	4.58634				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.42308	107.75628	8.40132				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	15.24738	100.11142	15.20959				0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	93.92404	100.00002	93.69934				0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	94.35758	100.07054	94.12952				0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	82.17132	100.08593	81.81225				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	62.19481	100.10498	62.04064				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	26.77603	101.25895	26.70897				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	26.84423	101.27689	26.77701				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	14.25564	105.79026	14.22242				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	27.19731	101.32709	27.12066				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	26.95138	101.30689	26.88386				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	10.29273	101.18509	10.26697				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	10.29089	101.19643	10.26514				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN221	On 20/10/2016	Spot Bond	105.99233	14.26701	105.99233	14.23371				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	14.26701	105.99233	14.23371				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	45.47665	107.65143	45.35638				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	45.81888	110.88445	45.69448				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	12.91003	104.90153	12.88015				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	11.89429	100.07790	11.86482				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	12.81283	100.08711	12.78107				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	83.42904	100.16277	83.05442				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	83.44508	100.16385	83.07039				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	26.52684	101.18605	26.46046				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	26.52684	101.18605	26.46046				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	48.66410	100.17539	48.54341				0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	100.85155	99.45043	100.85155	99.17790				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	85.38686	101.40617	85.19233				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	85.38686	101.40617	85.19233				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	16.62476	100.16285	16.58353				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	10.38213	100.71861	10.35681				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN238	On 15/02/2013	Spot Bond	100.63163	101.71839	100.63163	101.44980			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	10.72032	100.07925	10.69375			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	22.41973	100.51081	22.36516			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.73026	100.54638	10.70414			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	13.60792	103.07581	13.57721			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	13.60792	103.07581	13.57721			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	22.36518	100.51075	22.31076			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	22.38505	100.51227	22.33057			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	15.78053	99.62826	15.74244			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	15.49319	100.86363	15.45536			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	21.24438	100.17567	21.19168			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	15.17568	100.84631	15.13864			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	20.79038	99.94994	20.73892			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	20.79038	99.94994	20.73892			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	20.79038	99.94994	20.73892			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	20.79038	99.94994	20.73892			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	20.79038	99.94994	20.73892			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	20.96124	99.94850	20.90936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN256	On 26/03/2017	Spot Bond	99.94597	9.87085	99.94597	9.84642			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	9.87085	99.94597	9.84642			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	9.87085	99.94597	9.84642			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	9.87085	99.94597	9.84642			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	9.87085	99.94597	9.84642			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	9.92438	99.94556	9.89982			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	12.29161	110.57517	12.26176			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	42.92298	100.09271	42.81660			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	30.87565	100.59304	30.80046			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	88.38506	99.85267	88.17833			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	41.30754	100.09928	41.20516			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	41.30754	100.09928	41.20516			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	8.92961	101.01926	9.41794			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	11.84055	100.09028	11.81120			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	14.64682	100.79299	14.61109			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	13.46369	100.10632	13.43032			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	10.00001	100.07520	9.97523			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN273	On 20/06/2017	Spot Bond	100.07467	9.94589	100.07467	9.92124			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	10.00047	100.07203	9.97569			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	10.28045	100.58176	10.25541			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	11.90037	100.62464	11.87139			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	11.87141	100.62450	11.84249			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.97882	100.07182	9.95409			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	24.11016	100.10367	24.05040			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	10.34696	100.32695	10.32127			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	21.04892	100.05044	20.99677			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	20.72004	99.94992	20.66875			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	16.28594	100.07255	16.24558			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.97423	100.08473	10.94703			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	10.97423	100.08473	10.94703			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.97423	100.08473	10.94703			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	10.97423	100.08473	10.94703			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	8.29556	100.79550	9.96067			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.63905	100.46527	9.61508			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	11.10237	99.93367	11.07490			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN291	On 26/06/2017	Spot Bond	99.93367	11.10237	99.93367	11.07490			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	10.99532	99.93449	10.96810			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	10.87329	99.84728	10.84640			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	10.99532	99.93449	10.96810			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	10.95337	99.84633	10.92629			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.59416	100.08705	1.59021			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	10.87329	99.84728	10.84640			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	10.90025	99.84728	10.87329			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	10.95337	99.84633	10.92629			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.93004	100.00000	5.91536			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	6.03942	100.00000	6.02446			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.59424	100.08579	1.59029			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.59932	100.00000	1.59536			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.59932	100.00000	1.59536			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.59932	100.00000	1.59536			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN308	On 18/04/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	0.89906	100.00000	0.89619			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	0.89906	100.00000	0.89619			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	24.88590	100.00000	24.83112			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	24.88590	100.00000	24.83112			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.70043	35.42491	0.69980			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	82.12457	156.72722	81.84417			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	96.45131	100.26956	96.21020			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	96.40590	100.26726	96.16490			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	145.94699	100.00000	145.55324			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	127.58369	156.52494	127.12253			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	96.36047	100.26496	96.11959			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	89.46246	154.89181	89.13314			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	82.65602	100.90305	82.47304			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	82.65602	100.90305	82.47304			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	4.60554	164.96027	4.58791			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	87.35935	98.96405	87.16895			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN57	On 30/04/2013	Spot Bond	98.95402	87.37718	98.95402	87.18676				0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	96.40590	100.26726	96.16490				0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	96.40590	100.26726	96.16490				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	14.92863	100.00000	14.89167				0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00049	100.00000	0.00049				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00049	100.00000	0.00049				0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	89.86266	102.57148	89.65600				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	8.44854	127.81539	8.42563				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	0.00010	150.48996	0.00010				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	20.15504	80.28000	20.12252				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	20.20636	80.11138	20.17382				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	10.96403	101.51920	10.93650				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	10.96403	101.51920	10.93650				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	12.05461	100.07895	12.02474				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	11.45643	100.07296	11.42804				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	10.27118	100.07419	10.24573				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF08	On 10/07/2013	Spot Bond	101.51807	81.37087	101.51807	81.12867			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	10.37896	100.07839	10.35325			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.17102	101.17107	9.14807			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	18.46480	112.14249	18.41945			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	88.51513	102.77374	88.31448			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	10.80824	104.83082	10.78324			0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	11.50557	123.34967	11.47524			0.00	0	342,108,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	18.62720	109.68398	18.58251			0.00	0	500,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	12.89338	116.79754	12.86066			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	105.57905	5.86800	105.56212			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	30.47452	100.46415	30.39959			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.40658	100.49279	10.38125			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	22.26964	100.39083	22.21431			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	16.23645	100.94063	16.19678			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	93.56603	100.39538	93.32585			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	91.00214	100.24848	90.77526			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	90.46602	100.00000	90.25416			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG41	On 28/01/2013	Spot Bond	101.25137	49.68914	101.25137	49.68913				0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	89.93073	101.22658	89.71841				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	14.07003	100.00000	14.03518			4,100,000,000,000.00	41,000,000	815,000,000.00	
DENG44	On 29/09/2017	Spot Bond	6.86000	101.25126	6.86000	101.21312			240,100,000,000.00	35,000,000	585,000,000.00	
DENG45	On 29/04/2013	Spot Bond	100.00000	82.68136	100.00000	82.49924				0.00	0	340,000,000.00
DRD03	On 02/07/2014	Spot Bond	102.15380	41.28815	102.15380	41.18393				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	23.08479	102.26580	23.02647				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	59.02565	102.03232	58.87683				0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	69.59713	105.76710	69.43675				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	16.47233	127.91650	16.42764				0.00	0	15,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	12.75029	116.63462	12.71849			14,862,283,088.12	127,426	115,583,426.00	
DV23	On 27/02/2023	Spot Bond	119.62218	12.47873	119.62218	12.44697			2,564,221,050.48	21,436	169,618,436.00	
E170	On 01/08/2020	Spot Bond	146.45461	15.94411	146.45461	15.89658				0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	16.44467	104.01633	16.40250				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	24.27971	100.57434	24.21928				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	9.88968	100.62205	9.86506				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	4.02706	100.65378	4.01703				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC04	On 31/08/2017	Spot Bond	100.68546	1.63899	100.68546	1.63490			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	11.56206	128.03785	11.53067		5,588,852,152,500.00	43,650,000	63,000,000.00	
EL28	On 02/05/2028	Spot Bond	1.62000	118.26957	1.62000	118.24008			0.00	0	40,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.18896	104.49020	2.18344			0.00	0	250,000,000.00
EMM01	On 28/07/2020	Spot Bond	117.22671	9.16794	117.22671	9.14461			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	13.12324	117.96601	13.08967			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	11.44522	108.44717	11.41787			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	17.16304	100.61804	17.12123			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	64.76803	100.74391	64.61008			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	95.27562	100.55022	95.02621			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	101.77996	100.00000	101.51141			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	37.18481	100.00000	37.09273			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	95.05772	100.00000	94.82358			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	38.11102	100.00000	37.98041			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	83.49924	100.00000	83.31369			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	27.25057	124.62183	27.17218			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	24.41399	105.65441	24.35685			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	18.07212	106.40064	18.02482			0.00	0	3,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS05	On 25/04/2017	Spot Bond	101.27791	9.81999	101.27791	9.79540				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	32.08837	100.72291	32.01012				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	31.49514	100.66122	31.41839				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00128	100.64003	0.00128				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	32.22522	100.73714	32.14663				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00127	100.71039	0.00127				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	64.36709	100.58516	64.16511				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	30.99294	100.60896	30.91745				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	17.35368	100.62801	17.31139				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	64.38068	100.58802	64.17865				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.00129	100.58833	0.00129				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.00129	100.61654	0.00128				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	20.45367	107.62781	20.40534				0.00	0	6,924,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	11.20121	115.04070	11.17328			46,158,752,960,199.90	401,238,457	518,513,457.00	
ES23	On 25/01/2023	Spot Bond	123.79417	8.21407	123.79417	8.19224			111,489,096,227,058.00	900,600,539	261,206,539.00	
ES26	On 02/04/2026	Spot Bond	101.89369	10.13184	101.89369	10.10894			15,505,137,333,877.50	152,169,750	74,864,750.00	
ES33	On 15/09/2033	Spot Bond	8.89000	89.81030	8.76500	90.85194			8,892,070,312,090.00	000,232,881	961,574,881.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB01	On 24/08/2015	Spot Bond	100.52379	17.30089	100.52379	17.25878				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	56.76028	101.23849	56.61817				0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	89.66679	100.14918	89.44672				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.18312	100.00000	10.15845				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	9.90947	100.00000	9.88547				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	65.07219	100.72700	64.86775				0.00	0	546,907.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	65.18543	100.75346	64.98059				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	65.54771	100.83807	65.34158				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	65.75142	100.88562	65.54456				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	34.58185	106.83968	34.50017			3,205,190,400.00		30,000	15,130,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	9.82764	102.29365	9.80537				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	12.47114	100.22508	12.44019				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	9.00842	100.22502	8.98607				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	10.31347	101.16350	10.28767				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01733	101.09860	0.01729			606,591,600,000.00		6,000,000	3,000,000.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	12.57963	109.77327	12.54942				0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	9.79200	98.22086	9.76814				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	54.81268	100.00000	54.67883				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI04	On 31/03/2013	Spot Bond	215.70757	78.78085	215.70757	78.43714				0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	71.50935	105.50847	71.36744				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.45424	127.58470	2.44717				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.60823	273.62971	2.59590				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.53023	149.98730	2.52246				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.13186	199.45863	2.12377				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	23.44304	121.07209	23.38181				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	28.73529	100.00000	28.67099				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	28.73529	100.00000	28.67099				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.63567	52.69690	3.63145				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.45366	33.20196	3.45095				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.72316	31.98407	3.72033				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	41.63101	100.55103	41.53794				0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	83.26754	101.09338	83.08252				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	15.00659	100.83125	14.96997				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	45.47513	100.12935	45.36239				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	41.98821	100.07866	41.88417				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC105		On 24/02/2017	Spot Bond	100.80714	14.64432	100.80714	14.60860		0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	100.80714	14.64432	100.80714	14.60860		0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	100.52930	10.85491	100.52930	10.82791		0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	100.79281	14.42916	100.79281	14.39396		0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	100.08975	11.84063	100.08975	11.81129		0.00	0	0.00
FRC11		On 26/05/2013	Spot Bond	100.50743	90.43833	100.50743	90.00781		0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	100.15766	16.28657	100.15766	16.24618		0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	100.07580	10.43356	100.07580	10.40770		0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	100.08460	11.32113	100.08460	11.29308		0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	100.10209	43.43423	100.10209	43.32657		0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	98.00000	9.86584	98.00000	9.84090		0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	100.00000	9.57004	100.00000	9.54537		0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	100.15523	16.12804	100.15523	16.08805		0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	100.08737	11.29902	100.08737	11.27102		0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	100.10732	13.35513	100.10732	13.32204		0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	100.11620	14.27477	100.11620	14.23938		0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	100.08283	10.83360	100.08283	10.80675		0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	102.36455	11.75373	102.36455	11.72402		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC123	On 20/06/2017	Spot Bond	100.12857	15.56203	100.12857	15.52345				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	11.13667	100.08579	11.10907				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.35739	100.00000	7.33841				0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	11.95860	100.10168	11.92896				0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	14.04259	100.12161	14.00778				0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	10.93273	100.09179	10.90564				0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	11.58756	100.09811	11.55885				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	13.39892	100.11547	13.36570				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	12.51513	100.10701	12.48411				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	13.93349	100.12057	13.89895				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	14.71891	100.12805	14.68242				0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	13.36618	100.11516	13.33305				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	12.98431	100.11151	12.95213				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	11.75126	100.09968	11.72214				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	11.55482	100.09779	11.52619				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	14.21713	100.12327	14.18188				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	14.05350	100.12172	14.01865				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC140	On 20/09/2017	Spot Bond	100.11745	13.60621	100.11745	13.57247			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	14.23895	100.12348	14.20365			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	12.24233	100.10439	12.21198			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.97639	100.09221	10.94918			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.40452	100.07700	9.38122			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	14.86072	100.12940	14.82387			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	30.77058	100.09221	30.69432			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	19.36984	100.10419	19.32183			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.62693	100.72629	13.59371			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	18.89472	100.09926	18.84788			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	10.27783	100.08547	10.25236			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.37075	98.00000	1.36728			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	10.38699	100.08652	10.36124			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	9.52461	100.07817	9.50101			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	9.81936	100.08103	9.79502			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	12.71153	100.10890	12.68003			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	53.90161	100.20368	53.72928			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	37.11414	100.21459	37.02206			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC159	On 30/09/2013	Spot Bond	100.20368	58.13295	100.20368	57.94709				0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	37.02754	100.19795	36.93568				0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.59461	100.07944	1.59066				0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.65356	100.38297	0.65193				0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	42.02232	100.57737	41.92836				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	38.35318	101.33365	38.25707				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	22.53221	100.08266	22.47637				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	17.55086	100.08218	17.50737				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	55.43827	101.28616	55.29941				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.22585	98.45245	10.20088				0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	94.61701	115.36525	94.33489				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	80.88487	101.29693	80.64525				0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	41.32037	100.06887	41.21798				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	9.28199	101.11641	9.25294				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.11863	115.36587	5.10597				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	12.54593	100.08387	12.51484				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC68	On 20/09/2016	Spot Bond	100.08483	12.64204	100.08483	12.61072			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	3.92064	115.54905	3.91093			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	28.88954	113.64754	28.82952			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	3.59780	115.36587	3.58890			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.20842	117.71276	5.19533			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	9.46424	118.00209	9.44405			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	10.25346	101.27177	10.22195			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	19.41262	100.00000	19.36455			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	19.06528	100.20020	19.01798			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	17.36445	100.17418	17.32138			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	107.92905	4.73000	107.89310			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	17.57577	100.17741	17.53218			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	11.30688	100.07144	11.27887			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	12.48183	100.08326	12.45091			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	32.68316	100.11237	32.60214			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	14.06236	100.09907	14.02750			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	13.65658	100.09502	13.62274			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	93.51888	100.06298	93.29287			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC91	On 20/03/2013	Spot Bond	100.06521	93.52747	100.06521	93.30144				0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	93.56337	100.06023	93.33725				0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	93.65162	100.06131	93.42528				0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	10.89900	100.08049	10.87199				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	16.51908	100.16123	16.47811				0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	10.88818	100.08038	10.86119				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	24.35533	97.80179	24.29621				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	17.05802	100.16949	17.01571				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	15.09714	100.83728	15.06029				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	67.38366	99.94942	67.17338				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	69.22328	101.49845	69.00435				0.00	0	260,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	67.57222	99.46188	67.36224				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	68.78759	103.49133	68.56635				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	68.18474	97.69123	67.97614				0.00	0	500,000.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	67.42506	100.87998	67.21294				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	67.91357	101.02852	67.69964				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	68.51332	101.21079	68.29717				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2G	On 02/08/2013	Spot Bond	101.32512	68.88969	101.32512	68.67214				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	17.63382	144.28965	17.57737				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	61.88425	100.90946	61.68521				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	37.45792	103.60434	37.36218				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	19.53710	101.69223	19.48798				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	14.40753	103.43851	14.37076				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	8.89644	102.25429	8.87396				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.64578	101.76484	8.62451				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	13.66663	100.00000	13.64070				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.70611	261.70847	2.69370				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.61012	273.38978	2.59779				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.74931	256.75899	2.73686				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.24088	123.65104	2.23503				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	6.86620	101.04016	6.84306				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.47175	123.78317	2.46480				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	12.37646	101.29456	12.34545				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	10.57725	101.45459	10.55072				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	65.94209	101.10626	65.73424				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS62	On 04/11/2026	Spot Bond	100.92257	6.74633	100.92257	8.42771	0.00	0	0.00			
FRS63	On 22/12/2013	Spot Bond	100.00005	60.16203	100.00005	60.01305	0.00	0	0.00			
FRS64	On 26/01/2042	Spot Bond	98.38735	2.17237	98.38735	2.16714	0.00	0	0.00			
FRS65	On 30/03/2013	Spot Bond	101.21006	90.56045	101.21006	90.34463	0.00	0	0.00			
FRS66	On 22/03/2013	Spot Bond	100.00000	93.26410	100.00000	93.03990	0.00	0	0.00			
FRS67	On 25/05/2013	Spot Bond	100.42877	90.42396	100.42877	89.99175	0.00	0	0.00			
FRS68	On 09/11/2024	Spot Bond	100.00000	0.92553	100.00000	0.92329	0.00	0	0.00			
FRS69	On 31/05/2017	Spot Bond	104.97509	13.12423	104.97509	13.09029	0.00	0	0.00			
FRS70	On 04/06/2013	Spot Bond	100.28475	87.04395	100.28475	86.63431	0.00	0	0.00			
FRS71	On 08/06/2013	Spot Bond	100.19981	85.44030	100.19981	85.04591	0.00	0	0.00			
FRS72	On 09/11/2024	Spot Bond	100.80772	8.10078	100.80772	8.08101	0.00	0	0.00			
FRS73	On 12/06/2017	Spot Bond	101.07593	17.35124	101.07593	17.30786	0.00	0	0.00			
FRS74	On 14/06/2017	Spot Bond	100.44759	9.03201	100.44759	9.00956	0.00	0	0.00			
FRS75	On 13/06/2014	Spot Bond	100.17395	41.33987	100.17395	41.23734	0.00	0	0.00			
FRS76	On 18/06/2017	Spot Bond	100.76967	15.69260	100.76967	15.65346	0.00	0	0.00			
FRS77	On 19/07/2014	Spot Bond	100.98200	37.21500	100.98200	37.12203	0.00	0	0.00			
FRS78	On 08/08/2013	Spot Bond	100.85889	65.82364	100.85889	65.61660	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS79	On 10/07/2017	Spot Bond	102.64440	12.66124	102.64440	12.62914			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	54.35359	100.85054	54.21798			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.64196	108.09035	2.63515			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	1.64371	101.11747	1.63969			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	57.76665	100.16642	57.62339			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	35.09805	107.16699	35.01494			1,178,836,890.00	11,000	10,411,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	25.98026	108.33117	25.91821			8,774,824,770.00	81,000	1,016,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	14.49947	107.16932	14.46513			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	12.51306	109.08100	12.48301			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	12.51705	117.62764	12.48527			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	10.19297	108.91524	10.16852			5,336,846,760.00	49,000	2,449,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	10.35553	118.59653	10.32906			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	12.78116	109.40010	12.75089			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	11.46124	86.57971	11.43860			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	15.74649	100.55204	15.70730			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	15.16528	101.32185	15.12729			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	19.97853	101.40666	19.92843			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	13.95054	107.64302	13.91756			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC2	On 27/02/2013	Spot Bond	100.00000		101.67857	100.00000	101.41984			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000	0.00000			0.00	0	0.00
GPT11	On 29/01/2013	Spot Bond	100.00000		52.93753	100.00000	52.93751			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000		98.33824	100.00000	98.08866			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.79486		49.80208	100.79486	49.80207			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860		92.85027	100.37860	92.61379			0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	100.00000		80.39648	100.00000	80.21978		49,200,000,000,000.00	492,000,000	400,000,000.00	
GRA292	On 15/02/2013	Spot Bond	100.00000		96.05263	100.00000	95.80052			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126		96.08141	99.24126	95.83106			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737		88.50555	98.75737	88.29411			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000		81.11111	100.00000	80.93126			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000		96.05263	100.00000	95.80052			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	99.45694		50.13613	99.45694	99.72826			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	99.40089		98.92241	99.40089	98.65664			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000		83.71560	100.00000	83.52403			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000		82.76644	100.00000	82.57919			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000		80.04386	100.00000	99.99993			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD186	On 08/05/2013	Spot Bond	100.00000	99.99973	100.00000	99.99966			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.45414	101.20169	7.43548			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	9.25754	101.57032	9.23429			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	7.58050	100.58455	7.56162			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	7.72813	100.59878	7.70890			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	8.01346	100.62628	7.99351			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.09394	100.00000	2.08854			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	8.36747	100.66039	8.34663			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	8.85879	100.70773	8.83671			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	29.92859	100.25900	29.85431			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	13.77544	101.08226	13.74175		60,649,356,000.00	600,000	600,000.00	
GRT03	On 15/10/2015	Spot Bond	101.25499	14.85135	101.25499	14.81416			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	11.11639	100.11004	11.08884			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	25.91415	101.64234	25.84904		355,748,190,000.00	3,500,000	3,500,000.00	
GRT06	On 11/12/2017	Spot Bond	100.23736	9.01621	100.23736	8.99384			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	11.44787	99.99999	11.41952			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	19.26974	101.18024	19.22152			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB02	On 13/09/2017	Spot Bond	100.20054	8.92042	100.20054	8.89830			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/02/2013	Spot Bond	101.50868	52.45744	101.50868	52.45744			0.00	0	0.00
HMS1B3	On 19/02/2013	Spot Bond	101.50868	52.45744	101.50868	52.45744			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00014	100.00000	50.00013			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	75.38549	100.00000	75.24458			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	79.06592	101.18125	78.83730			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	19.48541	101.21718	19.43663			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	19.62920	107.10005	19.57753			0.00	0	0.00
HMS1C2	On 19/02/2013	Spot Bond	101.59173	52.58465	101.59173	52.58464			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	79.12245	101.22625	78.89359			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	19.77718	101.28016	19.72764			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	17.50673	117.06290	17.45687			0.00	0	0.00
HMS1D2	On 19/02/2013	Spot Bond	101.69896	52.74907	101.69896	52.74905			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	79.22416	101.30724	78.99487			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D4	On 19/07/2015	Spot Bond	101.36111	20.15195	101.36111	20.10144			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	18.34963	114.94363	18.29821			0.00	0	0.00
HMS1E2	On 19/02/2013	Spot Bond	102.07916	53.33025	102.07916	53.33023			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	79.35974	101.41519	79.12986			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	20.60947	101.46001	20.55777			0.00	0	0.00
HMS1F2	On 19/02/2013	Spot Bond	102.24978	53.68674	102.24978	53.68672			0.00	0	0.00
HMS1G2	On 19/02/2013	Spot Bond	102.77072	54.53516	102.77072	54.53514			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	8.16924	120.49879	13.01086		8,595,299,189.49		71,331	33,066,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.56696	278.97229	2.55468		215,924,552,460.00		774,000	96,387,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.56324	279.46415	2.55096		0.00		0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	8.42579	109.78196	13.01979		1,866,293,320.00		17,000	29,407,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	8.40259	110.08516	12.99657		0.00		0	0.00
I2025	On 31/01/2025	Spot Bond	1.12000	112.92383	1.09500	113.20096		369,857,600,000.00		330,230,000	403,296,000.00
I2038	On 31/01/2038	Spot Bond	1.83000	111.42353	1.83000	111.39522		10,579,230,000.00		5,781,000	333,288,000.00
I2050	On 31/12/2050	Spot Bond	1.97000	117.40764	1.97000	117.37725		17,318,270,000.00		8,791,000	473,000,000.00
IBC01	On 16/03/2015	Spot Bond	94.50000	24.39676	94.50000	24.35233		0.00		0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	27.19100	111.10415	27.12471		0.00		0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	96.05717	100.38955	95.81975		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL13	On 12/03/2015	Spot Bond	101.98179	21.54506	101.98179	21.49075				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090	20.90857	100.56090	20.85653				0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	78.79292	99.93156	78.46063				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	61.60430	100.23834	61.45142				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	41.49836	100.38793	41.39524				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	47.15383	104.99431	47.04403				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	17.96701	110.23108	17.92349				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	13.20264	114.54738	13.16965				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	43.36444	103.99743	43.26480				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	37.47988	101.06758	37.38619				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	30.73523	100.58995	30.66038			1,005,899,500,000.00	10,000,000	5,000,000.00	
IBL26	On 18/08/2014	Spot Bond	111.22906	29.65006	111.22906	29.57284				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	15.61020	108.02289	15.57360				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	30.19853	100.81617	30.12483				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	10.35976	100.86946	10.33447				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	4.14115	123.12082	5.37711				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	2.16721	127.68743	2.16141				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL37	On 02/04/2015	Spot Bond	99.85267	20.29715	99.85267	20.24696			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	9.34112	99.84531	9.31802			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	11.79412	108.72274	11.76601			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	21.13593	100.33316	21.08343			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	9.79058	100.11008	9.76631			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	10.21630	100.65809	10.19141			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	9.25677	102.66026	9.23572			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	7.88731	99.50921	7.86973		2,189,202,620.00	22,000	109,000.00	
IC02	On 09/05/2013	Spot Bond	100.00000	85.92873	100.00000	85.74354			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00142	100.00000	0.00141			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	21.82990	100.89947	21.78096			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	21.82990	100.89947	21.78096			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	8.42343	101.97863	8.40459			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.27831	100.89947	8.25975			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	14.87661	100.90751	14.83948			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	14.65645	100.84756	14.61988			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	14.87761	99.83295	14.84082			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	19.89486	114.58662	19.84540			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL01	On 29/12/2014	Spot Bond	99.86601	29.08711	99.86601	29.01517			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	29.08711	99.86601	29.01517			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	11.47186	100.72296	11.44388			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.21690	100.00000	8.19655			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	77.82103	101.81841	77.59752			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	66.18872	101.39919	65.97957			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	64.79284	101.19088	64.58846			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	27.41040	103.56174	27.34729			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	62.22471	100.41740	62.02973			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	64.96706	100.58388	64.80711			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	84.38187	101.41671	84.20076			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	16.67777	101.24311	16.63691			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	50.00000	100.00000	99.72678			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	50.00000	100.00000	99.72678			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND209	On 28/02/2013	Spot Bond	100.00000		92.87532	100.00000	92.63959			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000		68.14007	100.00000	68.01079			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	99.40818		50.14842	99.40818	50.14841			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	99.30784		98.65788	99.30784	98.39376			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	99.19658		96.84174	99.19658	96.58753			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525		95.09465	99.09525	94.84977			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412		93.41286	98.99412	93.17680			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812		91.79317	98.88812	91.56545			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695		90.23156	98.78695	90.01174			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599		88.72523	98.68599	88.51290			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000		87.11217	100.00000	86.90476			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000		85.68075	100.00000	85.48009			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000		84.29561	100.00000	84.10138			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000		82.95455	100.00000	82.76644		10,500,000,000,000.00	105,000,000	35,000,000.00	
IND317	On 23/04/2013	Spot Bond	100,000.00000		0.44315	100,000.00000	0.43783			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000		81.47321	100.00000	81.29176			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000		81.29176	100.00000	81.11111			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000		81.11111	100.00000	80.93126			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND321	On 27/04/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221				0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395				0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648				0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978				0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386				0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871				0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432				0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070				0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783				0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570				0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433				0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369				0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	68.26959	100.00000	68.14007				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	67.36808	100.00000	67.24026				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	66.47846	100.00000	66.35234				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	65.60060	100.00000	65.47614				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND338	On 17/09/2013	Spot Bond	100.00000	64.73432	100.00000	64.61151			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	63.03594	100.00000	62.91635			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	62.20354	100.00000	62.08552			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	61.38212	100.00000	61.26567			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	60.57155	100.00000	60.45664			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	59.77169	100.00000	59.65829			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	58.98239	100.00000	58.87049			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	58.20351	100.00000	58.09309			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	57.43492	100.00000	57.32595			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	56.67647	100.00000	56.56895			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	55.92805	100.00000	55.82194			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	55.18950	100.00000	55.08479			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	54.46071	100.00000	54.35738			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	99.63605	100.81810	99.27473			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.70300	98.63927	100.70300	103.70823			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	76.20321	100.00000	76.00000			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	93.94315	100.70818	93.47971			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING114	On 31/12/2015	Spot Bond	101.98370	17.04294	101.98370	16.99999			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	16.80333	106.31357	16.75938			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	16.17202	104.39662	16.13040			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	9.13190	99.99991	9.10928			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	98.28531	100.00000	98.03585			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	32.38163	100.36848	32.30117			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	10.64136	100.00021	10.61501			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	93.73218	100.00000	93.50467			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.13117	6.50000	102.11322			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	87.92159	101.36114	87.71379			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	85.88882	101.10456	85.69047			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	11.02843	100.08473	11.00110			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	27.57187	101.44140	27.50271			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	96.14275	100.25042	95.90244			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	85.97774	100.25042	85.57887			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING170	On 18/03/2013	Spot Bond	100.08567	93.48343	100.08567	93.25636			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	93.30210	100.07206	93.07604			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	97.83170	100.37849	97.58252			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	89.11017	100.38408	88.69043			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	62.00425	100.38408	61.81002			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	97.84094	100.37919	97.59173			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	15.67565	100.00000	15.63767			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	10.03242	100.00000	10.00811			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	83.07772	100.27920	82.71880			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	79.63200	100.08647	79.28096			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	83.14151	100.00000	82.88803			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	79.91564	100.00000	79.63022			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	83.64488	100.00000	83.45859			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	82.67156	100.90615	102.45065			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	53.84691	100.92542	67.26850			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	53.84691	100.92542	67.26850			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	56.19729	101.29332	56.05652			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	47.64095	100.00000	47.52298			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING89	On 31/12/2014	Spot Bond	102.06095	29.64959	102.06095	29.57481				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	22.79418	101.68471	28.51843				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	63.29376	100.42003	63.13643				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	19.54816	101.24581	19.49921				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	12.04973	101.27443	12.01955				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	9.05665	101.29354	9.03396				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	13.16796	107.00679	13.13700				0.00	0	18,000,000.00
IPL4	On 29/03/2014	Spot Bond	105.51634	45.74098	105.51634	45.63404			3,165,490,200.00		30,000	30,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	16.26899	100.55058	16.22851				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	13.42694	111.16948	13.39419			5,002,626,600.00		45,000	12,545,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	32.15740	100.64446	32.07905				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	22.34992	100.00026	22.29458				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	22.49465	106.83400	22.44182				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	10.09267	100.08056	10.06766				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	9.05900	100.38986	9.03648				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.37436	117.02647	2.36842				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	2.95749	129.51692	2.94879				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV01E	On 29/08/2013	Spot Bond	100.38643	61.95533	100.38643	61.75912			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	8.22694	99.81973	8.20660			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	7.87354	101.53934	7.85377			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	7.78891	101.19270	7.76344			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.27008	100.25130	0.26941			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	8.26906	99.94061	8.24860			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	55.54322	100.95973	55.40451			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.21527	92.45654	2.20681			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.14435	95.34778	2.13531			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	64.34655	100.52241	64.18822			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	94.88203	103.46133	94.65218			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	91.71715	99.88087	91.50156			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	15.80908	114.89453	15.76948			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	9.50863	101.30356	11.88757			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.92610	129.51692	2.91750			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA229	On 19/07/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	99.37949	50.15561	99.37949	99.72847			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	99.27921	98.13159	99.27921	97.87036			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	99.16760	96.33569	99.16760	96.08420			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	94.60764	99.06633	94.36533			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	92.94384	98.96527	92.71020			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	91.34118	98.85919	91.11576			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	89.79567	98.75808	89.57803			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IVA319	On 12/05/2013	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
IVA320	On 13/05/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA338	On 19/09/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	61.96773	100.00000	61.85016			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	61.14943	100.00000	61.03342			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	60.34194	100.00000	60.22745			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	59.54510	100.00000	59.43213			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	58.75879	100.00000	58.64732			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	57.98287	100.00000	57.87286			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	57.21719	100.00000	57.10864			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	56.46162	100.00000	56.35450			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	55.71603	100.00000	55.61032			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	54.98029	100.00000	54.87598			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	54.25426	100.00000	54.15132			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	82.75690	99.74330	82.51038			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.69979	100.81205	8.67856			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	37.05266	101.01716	36.96007			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC005	On 27/07/2015	Spot Bond	101.02507	19.10875	101.02507	19.05580			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	8.65407	100.00000	8.63264		10,000,000,000,000.00	100,000,000	100,000,000.00	
IVF002	On 01/08/2013	Spot Bond	100.81807	65.75986	100.81807	65.55310			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.68775	103.42781	100.68775	103.14866			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	97.89443	100.65963	97.39184			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	76.27119	100.00000	76.05634			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	82.39797	100.00000	82.22228			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	61.86326	100.00000	61.71339			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	51.45452	100.00000	51.32710			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	8.41672	101.04078	8.39568			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	26.56094	100.00000	26.49516			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	84.69769	100.00000	99.45945			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	84.42434	100.00000	99.45946			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	105.05151	111.67858	105.05151	111.35899			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	104.19214	104.62962	103.91639			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.26971	102.42188	2.26453			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	1.72025	101.21431	1.71604			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	107.03476	100.00000	106.74310			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP004	On 01/04/2013	Spot Bond	100.00000	91.94565	100.00000	91.72981			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	11.74784	153.49881	11.71092			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	54.81610	101.46222	54.67859			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	20.66712	100.47188	20.61573			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	13.08146	103.08494	13.05195		10,720,833,760.00		104,000	5,604,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.42349	101.72477	1.42028			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	9.63813	100.30391	9.61420			0.00	0	950,000.00
LHL02	On 13/12/2015	Spot Bond	100.60223	20.51950	100.60223	20.47361			0.00	0	10,000,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	3.93485	100.33330	3.92508			0.00	0	1,100,000.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	65.55707	100.80210	65.35098			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	90.44300	98.89515	90.22191			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	56.33891	101.14527	56.19797			0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	99.30996	97.09407	99.30996	96.83825			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	91.33315	98.95948	91.10755			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	83.93012	98.43044	83.74058			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ029	On 23/04/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	99.38845	98.39248	99.38845	98.12957			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	94.60229	99.17027	94.35975			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	85.75477	101.29323	85.55778			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	38.41451	101.31233	38.31827			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	90.15429	100.54173	89.72501			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	43.07281	100.58073	42.96792		50,290,365,000.00		500,000	500,000.00
MBF027	On 07/10/2014	Spot Bond	101.30733	27.04654	101.30733	26.97878			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	19.15521	101.17095	19.10728			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	15.40821	99.84625	15.36968			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	8.42535	99.84060	8.40427			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	58.69798	100.25866	58.55065			0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	53.68751	100.00000	53.68750			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.07042	53.20278	101.07042	53.20276			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	54.57928	101.08567	54.44281			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	55.01147	100.00000	54.87524			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	101.66156	100.00000	101.39681			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP20U	On 17/02/2014	Spot Bond	100.00000	44.80948	100.00000	44.70093				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	39.14972	100.00000	39.05278				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	23.91658	100.00000	23.85736				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	23.57175	100.00000	23.51465				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.07073	100.00000	6.05570				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	14.82112	100.00000	14.78442				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	11.03059	109.95029	11.00406				1,319,403,480.00	12,000	12,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	29.96539	100.21678	29.89104				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	57.76159	100.18427	57.61832				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	23.61935	100.20050	23.56076				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	31.87055	101.34831	31.79885				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	31.91913	101.35889	31.84731				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	13.10549	101.41174	13.07599				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	7.66506	103.44664	7.64742				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.34801	103.61067	7.33109				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	15.45237	101.86568	15.41747				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	10.13323	104.35890	10.10975				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB5	On 05/01/2022	Spot Bond	104.67108	10.20858	104.67108	10.18487			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	28.27456	106.18586	28.20846			0.00	0	92,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	15.73065	100.06286	15.69168			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.68198	100.06556	7.66295			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	10.56637	110.15502	10.53786			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	20.73223	107.16233	20.68314		3,214,869,900.00		30,000	25,430,000.00
MIL01	On 31/05/2015	Spot Bond	100.44922	22.30775	100.44922	22.25228			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	12.06275	104.78971	12.03486			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	89.26687	100.42970	88.83818			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	11.73834	104.79935	11.71119		2,619,983,750.00		25,000	6,825,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	34.94322	110.61908	34.85832		7,411,478,360.00		67,000	1,967,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	19.43009	110.59153	19.38290			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	10.77370	115.34633	10.74664		4,844,545,860.00		42,000	3,142,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	59.47811	102.81634	59.34271		3,721,951,508,000.00		36,200,000	18,100,000.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	88.50386	98.77372	88.29240			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	84.49613	98.48888	84.30392			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.99392	100.00000	6.97698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A202	On 14/08/2020	Spot Bond	100.00000	0.11966	100.00000	100.00000	0.11937			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	7.32587	100.00000	100.00000	7.30812			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	7.41640	100.00000	100.00000	7.39844			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.81737	100.89771	100.89771	6.80073			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.90666	100.61875	100.61875	6.88983			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	7.02606	100.62967	100.62967	7.00894			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	7.08575	100.63509	100.63509	7.06849			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	7.15738	100.64159	100.64159	7.13994			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	7.33642	100.65787	100.65787	7.31854			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	7.45574	100.66881	100.66881	7.43757			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	7.58697	100.68074	100.68074	7.56849			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	7.70626	100.69157	100.69157	7.68749			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	7.76591	100.69687	100.69687	7.74697			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	8.48110	100.76218	100.76218	8.46041			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	9.31455	100.83813	100.83813	9.29181			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.11966	100.00000	100.00000	0.11937			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.11966	100.00000	100.00000	0.11937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond	103.67668	9.45439	103.67668	9.43260			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	37.30812	101.36748	37.21460			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	25.68852	100.92433	25.61964			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	22.01972	100.76441	21.96601			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	9.94640	100.97362	9.92208			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	16.46173	100.60434	16.42163			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	9.05471	100.47967	9.03268			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	21.87134	112.76469	21.81737		4,397,822,910.00		39,000	9,539,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	17.02003	100.61353	16.97765			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	13.73820	122.79495	13.70191		4,297,823,250.00		35,000	4,935,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.51859	32.99078	3.51585			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	84.88183	101.43082	84.68841			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	24.84481	108.29303	24.78580			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	19.56880	101.23516	19.51981			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	7.49312	101.30698	7.47435			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	45.97612	104.56520	45.86942			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	40.56712	100.00004	40.46666			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	17.53643	109.74955	17.49409		7,243,470,300.00		66,000	6,666,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond	100.00006	12.69185	100.00006	12.66043				0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	102.92995	119.17407	102.62790				0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	97.72300	100.33399	97.47857				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	33.62013	100.00000	33.55635				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	42.46572	100.00000	42.38515				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	32.06128	100.00000	32.00046				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	30.40102	100.00000	30.34335				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	22.88145	100.55018	22.82574				0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	96.12707	100.22266	95.88983				0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	93.21654	99.94761	92.99417				0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	92.93313	99.94811	92.71196				0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	92.93313	99.94811	92.71196				0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	92.93313	99.94811	92.71196				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	21.47638	99.86407	21.42326				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	20.37974	101.50309	20.32859				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	19.97909	101.36582	19.92901				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	22.51660	100.40506	22.46065				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN61	On 30/11/2015	Spot Bond	80.20911	18.88499	80.20911	18.85454			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	16.84628	100.38119	16.80442			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	13.84988	100.00000	13.82360			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	14.70205	101.10639	14.66528			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	15.27468	101.21257	15.23644			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	14.61108	101.03995	14.57457			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	12.75466	101.41775	12.72268			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	52.82501	100.00000	52.82500			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	15.29306	76.11506	15.26936			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	62.12897	100.41337	61.92999			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	41.42844	100.10537	41.32575			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	41.35387	100.10374	41.25138			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	20.27272	99.82783	20.22260			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.90607	100.74066	9.88191			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.91870	100.07228	8.89659			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	15.90683	100.06803	15.86742			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	8.53904	101.43571	8.51762			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	22.20626	110.75661	22.15227			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED6	On 20/09/2013	Spot Bond	105.36061	65.82159	105.36061	65.66789				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	50.89767	106.42411	50.77978				0.00	0	3,800,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	8.05753	101.17472	8.03737				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	15.50616	119.90407	15.46597				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	11.31751	108.97397	11.28791				0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974				0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	90.00403	98.87170	89.78513				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	18.89648	100.47393	18.84949				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.15273	156.96491	5.13529				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	8.34644	115.40836	8.32545				0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	89.78829	98.83767	89.57051				0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	73.80623	97.39714	73.66116				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	57.90273	100.19307	57.75909				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	11.10342	114.59979	11.07306				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	13.50415	100.55569	13.47128				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	43.50991	100.53494	43.40401				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	91.78810	100.49411	91.34274				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A15	On 22/05/2015	Spot Bond	100.52625	21.90986	100.52625	21.85654			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	11.11432	116.99821	11.08337			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	43.77008	100.56446	43.66350			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	91.94572	100.52540	91.49947			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	22.09934	100.54276	22.04555			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	11.53904	114.44931	11.50752			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	44.07608	100.59918	43.96873			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	92.15588	100.56709	91.70843			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	22.44830	100.57314	22.39364			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	92.18652	100.57316	91.73890			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	92.36361	100.58790	91.91507			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	92.58051	100.65124	92.13067			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	92.86501	100.70756	92.41357			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	9.98879	100.72887	9.96443			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	15.02871	100.67612	14.99208			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	63.85047	134.34526	63.65642			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	43.33421	108.59837	43.23048			0.00	0	33,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	11.84887	125.30314	11.81725			0.00	0	7,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01U	On 31/03/2013	Spot Bond	100.00000	91.46521	100.00000	91.25000				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	11.81159	134.80590	11.77802				0.00	0	4,500,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.55275	171.14853	4.53637				0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	10.80744	135.14144	10.77683				0.00	0	6,900,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	85.04770	101.23304	84.85377				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	38.00842	101.21485	37.91328				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	37.89553	101.18197	37.80070				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	11.78875	101.47481	11.75981				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	25.74173	100.95122	21.78349				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	77.32200	100.91565	77.10178				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	18.99286	101.05067	18.94018				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	14.51670	100.00000	14.48075				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	14.56390	100.00000	14.52784				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	14.59222	100.00000	14.55608				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	15.27193	100.00000	15.23411				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	16.02716	100.00000	15.98748				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	20.74738	100.00000	20.69601				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond	108.19161	18.96557	108.19161	18.92056			12,766,609,980.00	118,000	98,218,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.49756	100.00000	4.38739			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	15.41036	104.37000	15.38021			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	22.18346	100.00000	22.12853			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.37935	100.00000	6.36355			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	84.01033	100.19068	83.63132			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	98.35151	100.38733	98.10035			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	50.57297	100.00000	50.47702			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	72.09901	100.00000	71.96222			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	94.53501	100.47782	94.28963			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	41.58163	100.10564	41.47856			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	36.65054	100.09773	36.55658			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	82.97267	100.09376	82.60197			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	83.09295	100.09863	82.72169			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	59.36088	100.10500	59.17126			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	41.70903	100.10840	41.60564			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	36.64923	100.10173	36.55526			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B4D	On 15/06/2013	Spot Bond	100.10673	83.29340	100.10673	82.92124				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	59.40442	100.10663	59.21467				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	41.99380	100.11457	41.88970				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	36.64765	100.10653	36.55368				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	83.65420	100.12130	83.28038				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	42.30852	100.12138	42.20364				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	36.64581	100.11212	36.55184				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	83.97490	100.13423	83.59961				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	44.46665	100.68448	44.35827				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	36.26603	116.98567	36.17284				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	29.61341	91.25497	29.55197				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.85344	40.60007	0.85257				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	5.43000	124.58507	5.38000	124.70205			130,051,102,023,420.00	950,479,194	8,167,328,451.00	
R158	On 15/09/2015	Spot Bond	124.15418	22.78937	124.15418	22.72797				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	15.11840	86.87026	15.08830				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	17.45387	130.95502	17.40483				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159P	On 15/09/2016	Spot Bond	82.70497	8.16899	82.70497	8.15339			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	73.22093	107.05466	73.05053			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.46000	127.18012	7.35000	128.26964		94,233,740,211,060.00	631,868,661	1,753,253,485.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.77089	38.29047	0.77015			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.70879	36.16829	0.70814			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	217.05508	165.81632	217.00472	165.06585		243,750,684,289.20	1,122,990	1,282,513,916.00	
R197	On 07/12/2023	Spot Bond	0.94000	286.36805	0.94000	286.30205		116,014,154,220.00	123,419,313	192,304,287.00	
R201	On 21/12/2014	Spot Bond	5.14500	107.38181	5.11000	107.43177		576,244,018,245.00	112,000,781	447,847,781.00	
R202	On 07/12/2033	Spot Bond	1.77500	212.69070	1.77500	212.63685		1,648,084,862,350.00	928,498,514	1,065,853,000.00	
R2023	On 28/02/2023	Spot Bond	6.92500	109.18113	6.83000	109.87056		7,212,393,594,000.00	041,500,880	3,222,785,880.00	
R203	On 15/09/2017	Spot Bond	5.87000	112.64185	5.82000	112.83540		21,251,823,922,580.00	620,412,934	6,265,282,000.00	
R204	On 21/12/2018	Spot Bond	6.14500	109.93946	6.08500	110.23054		22,485,104,830,020.00	659,089,476	4,871,903,068.00	
R2048	On 28/02/2048	Spot Bond	108.88836	11.60369	108.88836	11.57586		239,992,667,649,000.00	204,025,000	2,360,842,500.00	
R205	On 31/03/2014	Spot Bond	100.00000	39.41537	100.00000	39.31776			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.13500	102.50640	5.12000	102.50614		3,036,325,500,000.00	591,300,000	1,027,225,000.00	
R207	On 15/01/2020	Spot Bond	6.40000	105.02807	6.32000	105.46742		4,265,116,729,600.00	666,424,489	5,037,097,089.00	
R208	On 31/03/2021	Spot Bond	6.57000	103.39222	6.48000	103.94165		27,961,803,868,680.00	255,982,324	9,055,223,124.00	
R209	On 31/03/2036	Spot Bond	8.29000	81.23969	8.16500	82.30091		20,524,806,547,480.00	475,851,212	7,412,959,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Spot Bond	1.42000	165.11860	1.42000	165.07839			11,801,503,560.00	8,310,918	130,214,082.00
R211	On 31/01/2017	Spot Bond	0.16000	114.15628	-0.16000	114.13291			(132,216,800.00)	826,355	1,020,347,355.00
R212	On 31/01/2022	Spot Bond	0.84000	132.72978	0.84000	132.69959			437,369,565,360.00	520,678,054	1,636,924,054.00
R213	On 28/02/2031	Spot Bond	8.10500	92.55815	7.88500	94.47890			15,500,302,509,085.00	912,437,077	4,226,791,077.00
R214	On 28/02/2041	Spot Bond	84.68795	10.34451	84.68795	10.32435			306,016,941,637,679.00	613,464,981	6,516,701,981.00
R223C	On 15/03/2013	Spot Bond	98.99493	89.55565	98.99493	89.33865			0.00	0	0.00
R224C	On 15/09/2013	Spot Bond	96.64575	61.39289	96.64575	61.25933			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	94.28171	42.13910	94.28171	42.04927			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.87036	29.41174	91.87036	29.35038			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	88.83566	21.06666	88.83566	21.02393			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	86.87026	15.11840	86.87026	15.08830			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749	11.01106	84.86749	10.98956			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	8.16899	82.70497	8.15339			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	72.61442	97.62766	72.47366			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	50.11569	95.17874	50.00861			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	34.72387	92.80992	34.65122			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	24.40398	90.60553	24.35393			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R327C	On 21/06/2015	Spot Bond	87.76872	17.60064	87.76872	17.56549			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	12.72061	85.82547	12.69568			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	9.35867	83.71772	9.34071			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.02698	81.42381	7.01380			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.65111	77.48625	5.64095			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.42641	75.13464	4.41866			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.61719	72.16183	3.61108			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.90314	70.13136	2.89835			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.35899	68.17127	2.35519			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.94411	66.23386	1.94106			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.74348	63.06100	1.74085			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.47860	61.24492	1.47643			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.30378	59.05342	1.30192			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.12790	57.39997	1.12634			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	0.98457	55.80907	0.98324			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.86679	54.27807	0.86565			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.76587	52.85822	0.76488			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.68141	51.49553	0.68055			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond	44.45722	1.03434	44.45722	1.03320				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.96451	43.11572	0.96348				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.90477	41.83089	0.90382				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.85344	40.60007	0.85257				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.80918	39.42073	0.80838				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.77089	38.29047	0.77015				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.73767	37.20704	0.73698				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.70879	36.16829	0.70814				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	44.10982	100.16140	44.00044				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	80.11343	101.36584	79.87873				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	13.99584	101.68455	13.96066				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	23.57600	100.60342	23.51858				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.29122	100.00000	2.28555				0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	97.03031	100.25681	96.78838				0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	86.83224	100.32689	86.42726				0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	86.83318	100.32010	86.42822				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	61.12809	100.32441	60.93246				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB01	On 30/03/2015	Spot Bond	101.54349	20.20292	101.54349	20.15221			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	83.62657	100.00000	83.50230			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	91.22900	100.26310	91.00095			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	26.67279	101.21857	26.60603			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	105.63695	5.87500	105.62000			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	17.17880	100.60466	17.13697			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	57.38612	101.28378	57.24238			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	9.76014	100.77784	9.73633			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	96.28543	100.58027	96.03064			0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	42.91379	100.38116	42.80715			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	101.35272	100.60804	101.09404			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	101.95309	100.65009	101.69278			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	33.58152	102.09902	33.49865			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	13.68319	99.79665	13.64937			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	11.45024	101.65073	11.50046			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	14.69536	101.46985	15.86542			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP008	On 30/04/2016	Spot Bond	101.46985	14.69536	101.46985	15.86542			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	79.93220	101.38750	79.69869			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	63.73166	100.62446	63.53160			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	60.34229	100.24328	60.14932			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	57.24567	101.50905	57.10200			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	14.50767	99.91990	14.47177			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	12.65132	99.90988	12.62002			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	82.31654	100.25061	81.94498			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	9.69723	100.36848	9.67314			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	52.48531	100.00000	52.35534			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	44.12702	100.51732	44.01724			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	38.55012	100.00000	38.45673			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	31.96422	100.62598	31.88636			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.12892	5.25000	100.11459			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.68838	100.00000	0.68668			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.73416	100.00000	3.72491			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	8.58993	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
RPS001	On 16/11/2022	Spot Bond	101.48404	17.93901	101.48404	17.89838			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	11.21681	115.23085	11.18880		1,843,693,600.00		16,000	5,216,000.00
SBC2	On 28/04/2016	Spot Bond	104.86804	9.80247	104.86804	9.78323			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	14.06306	114.56238	14.02792			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	12.38269	100.56539	12.35254			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	11.74564	107.95466	11.71782			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	7.17395	101.20234	7.15600			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	8.12022	100.11990	8.10010			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	7.20071	101.08312	7.18255			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	7.55634	101.24095	7.53742			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	7.53470	101.21627	7.51583			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	23.01704	107.37565	22.96246			0.00	0	14,900,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	90.65717	102.36256	90.44465			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	11.54448	105.03639	11.51773			0.00	0	6,800,000.00
SBK11	On 09/04/2014	Spot Bond	132.16219	42.66974	132.16219	42.54227			0.00	0	50,000.00
SBN18	On 14/09/2013	Spot Bond	162.56493	50.13826	162.56493	49.97374			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	82.35240	155.18315	82.07343			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	23.64231	120.12124	23.58094			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On 15/09/2015	Spot Bond	120.50039	23.56246	120.50039	23.50115			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	23.52261	120.69056	23.46132			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	87.84724	143.06048	87.55744			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	12.51896	106.46393	12.48948			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	23.60521	120.29708	23.54387			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	23.58526	120.39190	23.52393			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	78.79113	215.59863	78.44752		215,598,630,000.00	1,000,000	500,000.00	
SBN42	On 31/03/2013	Spot Bond	100.00000	91.46521	100.00000	91.25000			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.77678	100.10760	8.75502			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	43.91157	99.06612	43.80374			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	30.34768	100.00010	30.27253			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	10.95777	99.81852	10.93068			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	83.42186	99.79990	83.17176			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	66.76908	100.00000	66.60734			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	12.70651	109.84578	12.67581		219,691,560,000.00	2,000,000	1,000,000.00	
SBS14	On 07/02/2014	Spot Bond	100.78863	45.06032	100.78863	44.95039			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	11.45522	100.87410	11.42095			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS16	On 22/09/2018	Spot Bond	99.99987	7.92439	99.99987	7.90477			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.26104	100.00000	1.25824			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.51912	99.99997	8.49802			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	9.95846	113.08735	9.93397			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	11.07617	109.22356	11.04953			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	8.71350	100.77436	8.69224			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	21.99158	100.47821	21.93808			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	10.07193	100.50480	10.04742			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	8.30130	100.51996	8.28109			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	10.15265	106.95022	10.12866		10,588,071,780.00	99,000	2,199,000.00	
SBS3	On 25/05/2026	Spot Bond	102.76906	9.30423	102.76906	9.28294			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	9.90492	104.14309	9.88201			0.00	0	10,000.00
SBS7	On 26/03/2013	Spot Bond	103.79928	96.22770	103.79928	95.99106			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	13.63214	120.54819	13.59667		2,531,511,990.00	21,000	2,021,000.00	
SBSI10	On 03/07/2013	Spot Bond	120.15971	80.88398	120.15971	80.69076		2,403,194,200,000.00	20,000,000	22,042,000.00	
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.61579	272.67152	2.60346			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.14115	123.12082	4.13037			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	10.10032	114.44000	10.07213			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM221	On 17/02/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.95329	100.00000	3.94350				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.22020	82.63494	0.21970				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.40812	120.42805	4.38469				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.13117	6.50000	102.11322				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	11.98059	100.12305	11.95088				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	78.37297	99.88484	78.04396				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	21.01541	99.87542	20.96344				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	10.28433	100.24421	10.25881				0.00	0	1,000,000.00
SHS05	On 29/06/2017	Spot Bond	103.11523	11.48914	103.11523	11.46292			2,268,535,060.00	22,000	22,000.00	
SHS06	On 12/12/2017	Spot Bond	100.24161	1.61688	100.24161	1.61287				0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	105.71322	70.81873	105.71322	70.65559				0.00	0	10,000,000.00
SLI2	On 15/08/2016	Spot Bond	112.32955	16.81561	112.32955	16.77492				0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	77.59832	101.56711	77.44538			2,437,610,640.00	24,000	24,000.00	
SNT01	On 15/09/2017	Spot Bond	105.65786	12.62203	105.65786	12.59249				0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	30.53990	100.80059	30.46539				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	11.50717	100.58343	11.47914				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA3		On 21/08/2015	Spot Bond	100.81342	16.87514	100.81342	16.83396		0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	100.58796	9.28688	100.58796	9.26427		0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	107.52630	14.56053	107.52630	14.52616		0.00	0	5,000,000.00
SSA02		On 20/04/2015	Spot Bond	101.25454	19.24095	101.25454	19.19277		0.00	0	0.00
SSA03		On 22/04/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548		0.00	0	0.00
SSCP01		On 01/03/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506		0.00	0	0.00
SSN001		On 01/03/2017	Spot Bond	100.41357	10.65982	100.41357	10.63333		0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	99.94314	10.24550	99.94314	10.22014		0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	101.14726	9.05314	101.14726	9.03049		0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	94.17275	9.47380	94.17275	9.45373		0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	93.82087	9.50446	93.82087	9.48439		206,405,914,000.00	2,200,000	1,100,000.00
SSN006		On 21/12/2014	Spot Bond	104.67610	27.89903	104.67610	27.83457		0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	101.56575	7.70880	101.56575	7.69134		0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	100.11486	10.15293	100.11486	10.12775		0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	107.35953	12.40677	107.35953	12.37736		0.00	0	0.00
SSN010		On 15/09/2015	Spot Bond	121.64737	23.32402	121.64737	23.26287		0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	105.50721	1.94501	105.50721	1.93999		0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	100.00000	10.12916	100.00000	10.11063		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN872	On 13/02/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607				0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263				0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974				0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974				0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959				0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525				0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033				0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033				0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532				0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026				0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430				0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430				0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079				0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176				0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	67.88176	100.00000	67.75297				0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430				0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN953	On 05/02/2013	Spot Bond	99.38728	98.65682	99.38728	98.39250			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	96.83893	99.28767	96.58451			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	96.33241	99.25974	96.08071			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	95.33604	99.20138	95.08966			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	95.33601	99.20211	95.08962			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	95.09034	99.18693	94.84525			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	99.50500	50.12409	99.50500	50.12408			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	94.36119	99.14341	94.11996			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	93.64381	99.09929	93.40633			0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	93.40761	99.07862	93.17137			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	92.70543	99.03521	92.47282			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	88.92885	98.78368	88.71533			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
SYN971	On 20/02/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126		11,700,000,000,000.00	117,000,000	39,000,000.00	
SZ18	On 30/09/2015	Spot Bond	119.55998	21.73732	119.55998	21.68141			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	10.87813	111.67266	10.85165			0.00	0	22,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T018	On 15/07/2014	Spot Bond	100.00000	38.55175	100.00000	38.46549			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	25.91812	100.00000	25.85394			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	46.19154	104.23307	46.08461			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	99.37012	98.39277	99.37012	98.12991			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	89.78556	98.86706	89.56773			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
TFS106	On 29/04/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648		40,000,000,000,000.00	400,000,000	400,000,000.00	
TFS73	On 11/02/2013	Spot Bond	100.66418	102.66058	100.66418	102.38651			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	85.99258	101.16928	85.79389			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	84.82829	101.07247	84.63512			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	18.44299	100.91059	18.39176			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	12.27890	110.02135	12.24919			0.00	0	11,000,000.00
TFS88	On 08/02/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	97.01678	100.30600	96.77294			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	43.77269	100.55190	43.66613			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	65.07940	100.62855	64.92085			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	6.56702	101.17076	6.55059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A2	On 18/10/2038	Spot Bond	101.20716	6.76888	101.20716	6.75195			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	7.80045	103.42947	7.78250			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	8.59869	100.80622	8.57724			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	8.84498	100.83814	8.82290			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.60698	100.90574	2.60110		4,238,041,080,000.00	42,000,000	7,000,000.00	
TH10A7	On 18/10/2038	Spot Bond	100.17362	6.51707	100.17362	6.50090			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	6.77438	100.18041	6.75757			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.67810	100.00000	2.67210			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.20243	101.28535	7.18438			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	9.28793	100.89554	9.26475			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.12783	101.45249	8.10744			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	10.10377	101.00134	10.07854			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	11.91927	102.14068	11.88919			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	13.50826	101.44362	13.47438			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	11.86380	101.20953	11.83411			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.96058	101.06155	5.94567			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.41553	101.14347	6.39948			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.45536	105.45079	6.43860			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.32330	101.30716	7.30495				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	7.72584	101.37985	7.70648				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	11.95891	102.14790	11.92874				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	11.59366	101.15653	11.56466				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	14.66352	101.18212	14.62682				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	11.81724	101.20040	11.78767				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	6.56630	101.18212	6.54987				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	6.66724	101.20040	6.65055				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	6.71769	101.20953	6.70088				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	11.66820	101.17116	11.63901				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	11.81724	101.20040	11.78767				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.32904	101.30089	12.29815				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.22175	101.30089	7.20366				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.32904	101.30089	12.29815				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	13.07201	101.44699	13.03922				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	8.22723	101.48350	8.20659				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	13.02563	101.43786	12.99296				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D1	On 18/07/2016	Spot Bond	102.16719	16.71550	102.16719	16.67330			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	12.21442	102.21271	12.18358			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	16.85305	102.19450	16.81050			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	58.66045	99.87885	58.51534			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	25.67349	111.48563	25.61106		2,564,169,490.00		23,000	2,523,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	6.26726	102.36770	6.25520			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	11.36098	111.51511	11.33321		6,802,421,710.00		61,000	1,030,461,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	12.47293	120.69176	12.44044		9,660,085,313,777.36		80,039,311	335,342,780.00
TN23	On 06/11/2023	Spot Bond	122.92168	11.03508	122.92168	11.00590		39,580,780.96		322	144,628,322.00
TN25	On 19/08/2025	Spot Bond	112.54971	12.59766	112.54971	12.56713		13,505,965,200,000.00		120,000,000	212,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	10.11375	105.64973	10.09007		12,572,317,870.00		119,000	37,419,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	7.60996	100.66243	7.59142			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.78868	100.67816	7.76970			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	8.01500	100.69808	7.99546			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	8.03882	100.70018	8.01923			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	9.15739	100.79857	9.13505			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	15.56537	101.00182	15.52732			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	19.57498	101.21676	19.52598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA02	On 05/04/2017	Spot Bond	101.26720	8.81890	101.26720	8.79682				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.68928	101.29746	7.67001				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.00000	10.00000	99.97323				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.00000	9.75000	99.97390				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.00000	100.00000	9.97421				0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333				0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033				0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	67.88176	100.00000	67.75297				0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523				0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	91.34582	98.80121	91.12051				0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	80.21165	97.87620	80.03950				0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	71.32416	99.82860	71.18530				0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	99.36331	98.13004	99.36331	97.86859				0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	75.83074	97.76060	75.67704				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	13.18457	120.75743	13.15020				0.00	0	298,000.00
UTR041	On 19/04/2014	Spot Bond	101.23503	38.05777	101.23503	37.96249				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	12.53417	101.32511	12.50276				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR043	On 06/04/2015	Spot Bond	101.70719	21.25642	101.70719	21.20298			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	14.58849	110.55481	14.55307			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	67.13567	100.00000	66.97303			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	67.40554	100.00000	67.24225			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	67.49550	100.00000	67.33199			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	21.41724	100.80302	21.36499			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	12.60565	100.83292	12.57489			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	8.95402	100.83423	8.93217			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	98.14600	100.00000	97.89689			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	97.66151	100.36906	97.41278			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	11.57956	128.75000	11.55334			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	15.86587	121.77342	15.82424			0.00	0	94,700,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	3.91990	243.55465	3.90218		58,453,116,000.00		240,000	30,120,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	22.05117	107.94222	21.99865			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	110.97172	11.50227	110.97172	11.47425			0.00	0	80,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	9.63715	113.15781	9.61331			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	9.49362	112.59168	9.47023			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	9.32350	113.82178	9.30032			0.00	0	35,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z006	On 31/08/2013	Spot Bond	96.69614	63.41930	96.69614	63.28126			0.00	0	30,000,000.00
Z009	On 30/11/2013	Spot Bond	95.45272	52.33732	95.45272	52.22523			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	17.28200	87.68655	17.24732			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	40.87717	93.89641	40.79081			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	34.04889	92.71091	33.97732			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	14.21312	86.49267	14.18508			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	25.41898	90.84932	25.36644			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	17.25093	87.67412	17.21632			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.11297	67.16812	2.10959			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.34143	100.00000	8.32560			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03359	100.00000	0.03353			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.34143	100.00000	8.32560			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	22.35015	100.00000	22.30774			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	22.86532	100.00000	22.82194			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	21.43562	100.00000	21.39495			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	21.43562	100.00000	21.39495			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	20.32560	100.00000	20.28704			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA012		On 20/05/2015	Spot Bond	100.00000	20.32560	100.00000	20.28704		0.00	0	0.00
ZA013		On 18/06/2015	Spot Bond	100.00000	19.23649	100.00000	19.20000		0.00	0	0.00
ZA014		On 18/06/2015	Spot Bond	100.00000	19.23649	100.00000	19.20000		0.00	0	0.00
ZA015		On 20/07/2015	Spot Bond	100.00000	18.10232	100.00000	18.06798		0.00	0	0.00
ZA016		On 20/07/2015	Spot Bond	100.00000	18.10232	100.00000	18.06798		0.00	0	0.00
ZA017		On 20/08/2015	Spot Bond	100.00000	17.06740	100.00000	17.03502		0.00	0	0.00
ZA018		On 20/08/2015	Spot Bond	100.00000	17.06740	100.00000	17.03502		0.00	0	0.00
ZA019		On 21/09/2015	Spot Bond	100.00000	16.06111	100.00000	16.03064		0.00	0	0.00
ZA020		On 21/09/2015	Spot Bond	100.00000	16.06111	100.00000	16.03064		0.00	0	0.00
ZA021		On 20/10/2015	Spot Bond	100.00000	15.20051	100.00000	15.17167		0.00	0	0.00
ZA022		On 18/11/2015	Spot Bond	100.00000	14.38602	100.00000	14.35873		0.00	0	0.00
ZA023		On 20/04/2016	Spot Bond	100.00000	10.75860	100.00000	10.73818		0.00	0	0.00
ZA024		On 20/05/2016	Spot Bond	100.00000	10.16280	100.00000	10.14352		0.00	0	0.00
ZA025		On 21/06/2016	Spot Bond	100.00000	9.56361	100.00000	9.54546		0.00	0	0.00
ZA026		On 21/06/2016	Spot Bond	100.00000	9.56361	100.00000	9.54546		0.00	0	0.00
ZA027		On 20/07/2016	Spot Bond	100.00000	9.05116	100.00000	9.03399		0.00	0	0.00
ZA028		On 19/08/2016	Spot Bond	100.00000	8.54992	100.00000	8.53370		0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	8.04582	100.00000	8.03056		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds :									,260,686,165,505,780.00	,918,610,606	96 175 339 628.00
Grand Total:									30,738,289,701,070.00	118,906,353	96 177 395 354.00