



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 29/01/2013

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			9.09190	9.09190	9.16440	9.16440		13.03	259,364,631.30	28,527	303,738.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	994.04140	0.99404	1,066.01840	1.06602	994.041	14.42	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	2.14140	0.00214	1.61840	0.00162	2.141	14.42	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	797.18110	0.79718	868.11460	0.86811	797.181	13.54	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	5.28110	0.00528	3.71460	0.00371	5.281	13.54	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	700.61630	0.70062	770.57120	0.77057	700.616	13.25	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	8.71630	0.00872	6.17120	0.00617	8.716	13.25	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	605.99030	0.60599	674.46350	0.67446	605.990	12.96	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	14.09030	0.01409	10.06350	0.01006	14.090	12.96	0.00	0	4,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	514.18130	0.51418	580.48860	0.58049	514.181	12.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	22.28130	0.02228	16.08860	0.01609	22.281	12.67	111,406.50	5,000	18,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	469.69080	0.46969	534.58340	0.53458	469.691	12.52	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	27.79080	0.02779	20.18340	0.02018	27.791	12.52	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	427.95260	0.42795	489.58840	0.48959	427.953	12.58	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	36.05260	0.03605	25.18840	0.02519	36.053	12.58	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	387.93790	0.38794	447.13910	0.44714	387.938	12.64	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	46.03790	0.04604	32.73910	0.03274	46.038	12.64	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	372.45390		0.37245	430.60260	0.43060	372.454	12.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	50.55390		0.05055	36.20260	0.03620	50.554	12.66	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	349.82000		0.34982	406.30890	0.40631	349.820	12.69	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	57.92000		0.05792	41.90890	0.04191	57.920	12.69	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	313.74840		0.31375	367.27370	0.36727	313.748	12.75	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	71.84840		0.07185	52.87370	0.05287	71.848	12.75	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	279.85080		0.27985	330.19430	0.33019	279.851	12.80	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	87.95080		0.08795	65.79430	0.06579	87.951	12.80	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	218.92350		0.21892	262.43380	0.26243	218.923	12.92	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	127.02350		0.12702	98.03380	0.09803	127.024	12.92	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	207.86460		0.20786	249.95970	0.24996	207.865	12.94	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	135.96460		0.13596	105.55970	0.10556	135.965	12.94	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	191.98560		0.19199	231.94630	0.23195	191.986	12.97	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	150.08560		0.15009	117.54630	0.11755	150.086	12.97	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	167.40440		0.16740	203.79980	0.20380	167.404	13.03	1,674,044.00	10,000	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	175.50440		0.17550	139.39980	0.13940	175.504	13.03	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	129.81900		0.12982	157.12300	0.15712	129.819	13.51	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	237.91900		0.23792	192.72300	0.19272	237.919	13.51	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	114.09850		0.11410	138.45940	0.13846	114.099	13.75	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	272.19850		0.27220	224.05940	0.22406	272.198	13.75	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	100.19690		0.10020	121.85600	0.12186	100.197	13.98	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	308.29690		0.30830	257.45600	0.25746	308.297	13.98	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	95.10660		0.09511	115.75220	0.11575	95.107	14.08	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	323.20660		0.32321	271.35220	0.27135	323.207	14.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	87.93930		0.08794	107.13850	0.10714	87.939	14.22	0.00	0	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	346.03930		0.34604	292.73850	0.29274	346.039	14.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	75.16900		0.07517	91.72650	0.09173	75.169	14.51	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	393.26900		0.39327	337.32650	0.33733	393.269	14.51	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	67.70350	0.06770	82.68080	0.08268	67.704	14.70	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	425.80350	0.42580	368.28080	0.36828	425.803	14.70	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	59.41980	0.05942	72.61190	0.07261	59.420	14.94	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	467.51980	0.46752	408.21190	0.40821	467.520	14.94	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	52.17280	0.05217	63.77840	0.06378	52.173	15.18	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	510.27280	0.51027	449.37840	0.44938	510.273	15.18	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	46.23700	0.04624	56.04120	0.05604	46.237	15.47	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	554.33700	0.55434	491.64120	0.49164	554.337	15.47	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	18.90340	0.01890	22.65010	0.02265	18.903	17.76	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	927.00340	0.92700	858.25010	0.85825	927.003	17.76	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	12.44490	0.01244	14.90660	0.01491	12.445	18.82	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,120.54490	1.12054	1,050.50660	1.05051	1,120.545	18.82	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	6.48570	0.00649	7.68720	0.00769	6.486	20.66	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,464.58570	1.46459	1,393.28720	1.39329	1,464.586	20.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	4.01510	0.00402	4.71780	0.00472	4.015	22.25	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,762.11510	1.76212	1,690.31780	1.69032	1,762.115	22.25	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,143.12200	1.14312	1,215.32830	1.21533	1,143.122	15.32	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	1.22200	0.00122	0.92830	0.00093	1.222	15.32	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	1,093.37100	1.09337	1,165.51560	1.16552	1,093.371	15.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	1.47100	0.00147	1.11560	0.00112	1.471	15.02	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	2.59790	0.00260	3.79330	0.00379	2.598	22.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	1,910.69790	1.91070	1,839.39330	1.83939	1,910.698	22.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,192.91670	1.19292	1,265.17360	1.26517	1,192.917	15.61	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	1.01670	0.00102	0.77360	0.00077	1.017	15.61	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.20060	9.20060	9.27230	9.27230		14.00	37,418,840.20	4,067	64,649.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	275.90600	0.27591	302.61230	0.30261	275.906	14.35	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	375.30600	0.37531	330.31230	0.33031	375.306	14.35	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	139.49560	0.13950	152.68270	0.15268	139.496	16.35	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	788.89560	0.78890	730.38270	0.73038	788.896	16.35	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	557.00570	0.55701	609.40110	0.60940	557.006	12.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	116.40570	0.11641	97.10110	0.09710	116.406	12.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	410.87430	0.41087	450.94200	0.45094	410.874	13.54	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	210.27430	0.21027	178.64200	0.17864	210.274	13.54	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	117.54330	0.11754	128.52440	0.12852	117.543	16.92	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	916.94330	0.91694	856.22440	0.85622	916.943	16.92	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	242.69290	0.24269	266.26630	0.26627	242.693	14.71	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	442.09290	0.44209	393.96630	0.39397	442.093	14.71	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	166.60130	0.16660	182.51110	0.18251	166.601	15.78	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	666.00130	0.66600	610.21110	0.61021	666.001	15.78	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	761.38750	0.76139	822.25960	0.82226	761.388	13.16	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	60.78750	0.06079	49.95960	0.04996	60.788	13.16	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	571.21570	0.57122	624.85820	0.62486	571.216	12.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	110.61570	0.11062	92.55820	0.09256	110.616	12.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	563.81560	0.56382	617.10780	0.61711	563.816	12.97	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	113.21560	0.11322	94.80780	0.09481	113.216	12.97	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.31570	9.31570	9.38750	9.38750		14.67	0.00	0	25,306.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	325.98910	0.32599	347.24140	0.34724	325.989	15.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	650.28910	0.65029	599.74140	0.59974	650.289	15.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	323.18550	0.32319	344.25140	0.34425	323.185	15.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	657.48550	0.65749	606.75140	0.60675	657.486	15.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	320.41290	0.32041	341.28860	0.34129	320.413	15.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	664.71290	0.66471	613.78860	0.61379	664.713	15.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	402.38640	0.40239	428.80800	0.42881	402.386	14.97	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	486.68640	0.48669	441.30800	0.44131	486.686	14.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	262.12750	0.26213	278.64630	0.27865	262.128	16.48	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	846.42750	0.84643	791.14630	0.79115	846.428	16.48	0.00	0	0.00

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\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	207.08140		0.20708	219.68970	0.21969	207.081	17.42	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,091.38140		1.09138	1,032.18970	1.03219	1,091.381	17.42	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	731.79310		0.73179	782.97180	0.78297	731.793	13.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	166.09310		0.16609	145.47180	0.14547	166.093	13.45	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	420.72190		0.42072	448.77590	0.44878	420.722	14.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	455.02190		0.45502	411.27590	0.41128	455.022	14.82	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.42340		9.42340	9.49590	9.49590		15.16	0.00	0	9,507.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	763.64550		0.76365	809.49960	0.80950	763.646	13.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	268.14550		0.26815	241.49960	0.24150	268.145	13.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	735.13700		0.73514	778.16960	0.77817	735.137	14.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	289.63700		0.28964	260.16960	0.26017	289.637	14.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	723.43860		0.72344	764.59950	0.76460	723.439	14.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	300.03860		0.30004	268.69950	0.26870	300.039	14.08	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	708.93830		0.70894	747.70450	0.74770	708.938	14.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	313.43830		0.31344	279.70450	0.27970	313.438	14.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	442.64240		0.44264	465.98720	0.46599	442.642	15.92	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	709.24240		0.70924	660.08720	0.66009	709.242	15.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	303.79000		0.30379	318.63150	0.31863	303.790	17.48	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,150.39000		1.15039	1,092.73150	1.09273	1,150.390	17.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,485.32760		1.48533	1,551.45790	1.55146	1,485.328	14.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	61.92760		0.06193	55.55790	0.05556	61.928	14.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	878.23130		0.87823	927.88870	0.92789	878.231	13.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	204.83130		0.20483	181.98870	0.18199	204.831	13.79	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	780.90190		0.78090	827.35240	0.82735	780.902	13.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	257.50190		0.25750	231.45240	0.23145	257.502	13.91	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.62660		9.62660	9.69830	9.69830		15.55	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,367.89200		1.36789	1,425.22980	1.42523	1,367.892	14.21	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	291.29200		0.29129	276.92980	0.27693	291.292	14.21	0.00	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	827.05350		0.82705	858.87360	0.85887	827.054	15.55		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	800.45350		0.80045	760.57360	0.76057	800.454	15.55		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,790.21790		1.79022	1,852.99680	1.85300	1,790.218	14.50		0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	163.61790		0.16362	154.69680	0.15470	163.618	14.50		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,440.64570		1.44065	1,499.08420	1.49908	1,440.646	14.26		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	264.04570		0.26405	250.78420	0.25078	264.046	14.26		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,404.03000		1.40403	1,461.92610	1.46193	1,404.030	14.23		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	277.43000		0.27743	263.62610	0.26363	277.430	14.23		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.36790		10.36790	10.43610	10.43610		17.27		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,721.98860		1.72199	1,779.97540	1.77998	1,721.989	15.17		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	504.08860		0.50409	493.87540	0.49388	504.089	15.17		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,692.48200		1.69248	1,750.16450	1.75016	1,692.482	15.20		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	524.58200		0.52458	514.06450	0.51406	524.582	15.20		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,663.43710		1.66344	1,720.81230	1.72081	1,663.437	15.24		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	545.53710		0.54554	534.71230	0.53471	545.537	15.24		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			9.09190		9.09190	9.16440	9.16440		13.03		272,757.00	30	1,540.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	43,616.74090		0.43617	49,850.39250	0.49850	43,616.741	12.57		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	3,426.74090		0.03427	2,410.39250	0.02410	3,426.741	12.57		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	39,579.44410		0.39579	45,550.52020	0.45551	39,579.444	12.62		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	4,389.44410		0.04389	3,110.52020	0.03111	4,389.444	12.62		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	38,793.79340		0.38794	44,713.90940	0.44714	38,793.793	12.64		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	4,603.79340		0.04604	3,273.90940	0.03274	4,603.793	12.64		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	38,015.73200		0.38016	43,883.77540	0.43884	38,015.732	12.65		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	4,825.73200		0.04826	3,443.77540	0.03444	4,825.732	12.65		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	20,786.46300		0.20786	24,995.97140	0.24996	20,786.463	12.94		0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	13,596.46300		0.13596	10,555.97140	0.10556	13,596.463	12.94		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.20060		9.20060	9.27230	9.27230		14.00		0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	56,381.56280		0.56382	61,710.77530	0.61711	56,381.563	12.97		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	11,321.56280		0.11322	9,480.77530	0.09481	11,321.563	12.97	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	55,700.57120		0.55701	60,940.10820	0.60940	55,700.571	12.99	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	11,640.57120		0.11641	9,710.10820	0.09710	11,640.571	12.99	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	57,121.56820		0.57122	62,485.81520	0.62486	57,121.568	12.98	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	11,061.56820		0.11062	9,255.81520	0.09256	11,061.568	12.98	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.31570		9.31570	9.38750	9.38750		14.67	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	63,439.34460		0.63439	67,855.81330	0.67856	63,439.345	13.60	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	21,869.34460		0.21869	19,105.81330	0.19106	21,869.345	13.60	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	62,868.04150		0.62868	67,190.23250	0.67190	62,868.042	13.63	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	22,298.04150		0.22298	19,440.23250	0.19440	22,298.041	13.63	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	64,015.24870		0.64015	68,525.28050	0.68525	64,015.249	13.57	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	21,445.24870		0.21445	18,775.28050	0.18775	21,445.249	13.57	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.32590		14.32590	14.39900	14.39900		11.22	10,744,425.00	750	8,318.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	997.88470		0.99788	1,071.21250	1.07121	997.885	11.85	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	11.98470		0.01198	12.21250	0.01221	11.985	11.85	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	988.15620		0.98816	1,061.48400	1.06148	988.156	11.80	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	12.25620		0.01226	12.48400	0.01248	12.256	11.80	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	978.43410		0.97843	1,051.76210	1.05176	978.434	11.75	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	12.53410		0.01253	12.76210	0.01276	12.534	11.75	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	497.03490		0.49703	558.72830	0.55873	497.035	10.88	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	71.13490		0.07113	59.72830	0.05973	71.135	10.88	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	203.71010		0.20371	239.47240	0.23947	203.710	11.50	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	277.81010		0.27781	240.47240	0.24047	277.810	11.50	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	814.45610		0.81446	887.71410	0.88771	814.456	10.95	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	18.55610		0.01856	18.71410	0.01871	18.556	10.95	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	659.63030		0.65963	726.86860	0.72687	659.630	10.71	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	33.73030		0.03373	27.86860	0.02787	33.730	10.71	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.49120		14.49120	14.56250	14.56250		12.50	362,280.00	25	5,339.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	830.21970		0.83022	878.40000	0.87840	830.220	11.64	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	149.01970		0.14902	125.90000	0.12590	149.020	11.64	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	511.55910		0.51156	541.66080	0.54166	511.559	12.30	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	360.35910		0.36036	319.16080	0.31916	360.359	12.30	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	380.06090		0.38006	399.45970	0.39946	380.061	12.83	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	538.86090		0.53886	486.95970	0.48696	538.861	12.83	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	330.68600		0.33069	346.92390	0.34692	330.686	13.15	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	639.48600		0.63949	584.42390	0.58442	639.486	13.15	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	837.29040		0.83729	885.82120	0.88582	837.290	11.63	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	146.09040		0.14609	123.32120	0.12332	146.090	11.63	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	844.67950		0.84468	893.59380	0.89359	844.679	11.62	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	143.47950		0.14348	121.09380	0.12109	143.480	11.62	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	209.27130		0.20927	218.29220	0.21829	209.271	14.23	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,018.07130		1.01807	955.79220	0.95579	1,018.071	14.23	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	482.41700		0.48242	510.54020	0.51054	482.417	12.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	391.21700		0.39122	348.04020	0.34804	391.217	12.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,499.78650		2.49979	2,570.19260	2.57019	2,499.786	14.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	8.58650		0.00859	7.69260	0.00769	8.586	14.97	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,518.09620		1.51810	1,587.04490	1.58704	1,518.096	11.65	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	26.89620		0.02690	24.54490	0.02454	26.896	11.65	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.66730		14.66730	14.73820	14.73820		12.78	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	563.15320		0.56315	579.01220	0.57901	563.153	12.96	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	645.85320		0.64585	590.81220	0.59081	645.853	12.96	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	559.44770		0.55945	575.14430	0.57514	559.448	12.98	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	652.14770		0.65215	596.94430	0.59694	652.148	12.98	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	566.88950		0.56689	583.12270	0.58312	566.889	12.95	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	639.58950		0.63959	584.92270	0.58492	639.589	12.95	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.83300		14.83300	14.90460	14.90460		13.39	0.00	0	3.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	712.33070		0.71233	725.47140	0.72547	712.331	13.47	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	779.33070		0.77933	720.87140	0.72087	779.331	13.47	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	708.62340		0.70862	721.64170	0.72164	708.623	13.49	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	785.62340		0.78562	727.04170	0.72704	785.623	13.49	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	716.05400		0.71605	729.40690	0.72941	716.054	13.46	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	773.05400		0.77305	714.80690	0.71481	773.054	13.46	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.10030		0.10030	0.10110	0.10110		17.51	0.00	0	24,086.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	34.20000		0.00034	42.66370	0.00043	34.200	19.62	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,004.20000		0.01004	932.66370	0.00933	1,004.200	19.62	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	1,043.81190		0.01044	1,121.12500	0.01121	1,043.812	18.37	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	13.81190		0.00014	11.12500	0.00011	13.812	18.37	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	268.92590		0.00269	312.91990	0.00313	268.926	17.51	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	238.92590		0.00239	202.91990	0.00203	238.926	17.51	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10160		0.10160	0.10230	0.10230		17.33	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,227.24900		0.01227	1,289.96110	0.01290	1,227.249	17.66	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	67.24900		0.00067	59.96110	0.00060	67.249	17.66	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	509.90850		0.00510	548.72980	0.00549	509.908	17.33	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	349.90850		0.00350	318.72980	0.00319	349.908	17.33	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	180.44270		0.00180	195.21000	0.00195	180.443	19.05	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,020.44270		0.01020	965.21000	0.00965	1,020.443	19.05	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			12.26200		12.26200	12.34150	12.34150		12.74	10,508,534.00	857	33,603.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	1,267.15490		1.26715	1,345.98140	1.34598	1,267.155	14.89	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	5.15490		0.00515	4.48140	0.00448	5.155	14.89	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	1,257.28660		1.25729	1,336.09220	1.33609	1,257.287	14.84	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	5.28660		0.00529	4.59220	0.00459	5.287	14.84	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	105.46770		0.10547	121.93070	0.12193	105.468	13.90	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	483.46770		0.48347	420.43070	0.42043	483.468	13.90	0.00	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	1,296.78010		1.29678	1,375.66600	1.37567	1,296.780	15.03	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	4.78010		0.00478	4.16600	0.00417	4.780	15.03	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	1,277.02670		1.27703	1,355.87350	1.35587	1,277.027	14.93	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	5.02670		0.00503	4.37350	0.00437	5.027	14.93	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.41440		12.41440	12.49220	12.49220		13.38	0.00	0	32,812.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	1,216.39760		1.21640	1,286.41530	1.28642	1,216.398	12.60	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	41.99760		0.04200	34.21530	0.03422	41.998	12.60	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	1,207.44470		1.20744	1,276.91660	1.27692	1,207.445	12.60	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	43.04470		0.04304	34.71660	0.03472	43.045	12.60	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	1,198.51140		1.19851	1,267.81580	1.26782	1,198.511	12.59	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	44.11140		0.04411	35.61580	0.03562	44.111	12.59	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.57430		12.57430	12.65120	12.65120		13.82	0.00	0	14,220.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	652.24970		0.65225	689.65460	0.68965	652.250	13.50	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	427.94970		0.42795	388.45460	0.38845	427.950	13.50	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	847.95050		0.84795	894.70280	0.89470	847.951	12.93	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	263.65050		0.26365	233.50280	0.23350	263.650	12.93	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	841.92340		0.84192	888.03450	0.88803	841.923	12.95	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	267.62340		0.26762	236.83450	0.23683	267.623	12.95	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	449.49600		0.44950	475.66190	0.47566	449.496	14.34	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	725.19600		0.72520	674.46190	0.67446	725.196	14.34	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	835.92730		0.83593	881.78050	0.88178	835.927	12.96	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	271.62730		0.27163	240.58050	0.24058	271.627	12.96	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	702.27270		0.70227	742.07980	0.74208	702.273	13.34	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	377.97270		0.37797	340.87980	0.34088	377.973	13.34	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.72360		12.72360	12.80040	12.80040		14.22	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,632.25890		1.63226	1,694.54680	1.69455	1,632.259	12.98	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	108.65890		0.10866	94.14680	0.09415	108.659	12.98	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,426.33430		1.42633	1,484.21110	1.48421	1,426.334	12.73	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	145.73430		0.14573	126.81110	0.12681	145.734	12.73	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,387.51880		1.38752	1,442.00190	1.44200	1,387.519	12.76	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	156.91880		0.15692	134.60190	0.13460	156.919	12.76	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,349.71300		1.34971	1,402.69250	1.40269	1,349.713	12.79	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	169.11300		0.16911	145.29250	0.14529	169.113	12.79	0.00	0	0.00
2025	On 07/02/2013	Bond Future			113.05717		113.05717	113.11965	113.11965			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	2,067.17000		2.06717	2,129.65000	2.12965	2,067.170		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	2,057.17000		2.05717	2,119.65000	2.11965	2,057.170		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	2,047.17000		2.04717	2,109.65000	2.10965	2,047.170		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			114.48626		114.48626	114.54995	114.54995			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	1,072.59000		1.07259	1,136.28000	1.13628	1,072.590		0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future			111.62905		111.62905	111.61677	111.61677			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	5,639.05000		5.63905	5,626.77000	5.62677	5,639.050		0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Call	5,629.05000		5.62905	5,616.77000	5.61677	5,629.050		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Call	5,619.05000		5.61905	5,606.77000	5.60677	5,619.050		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 02/05/2013	Bond Future			113.04020		113.04020	113.02813	113.02813			0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Call	1,435.72000		1.43572	1,423.65000	1.42365	1,435.720		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			117.62461		117.62461	117.61122	117.61122			0.00	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	4,634.61000		4.63461	4,621.22000	4.62122	4,634.610		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	4,624.61000		4.62461	4,611.22000	4.61122	4,624.610		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	4,614.61000		4.61461	4,601.22000	4.60122	4,614.610		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 02/05/2013	Bond Future			119.11146		119.11146	119.09833	119.09833			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	1,513.64000		1.51364	1,500.51000	1.50051	1,513.640		0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On 07/02/2013	Index Future			484.46400		484.46400	484.57300	484.57300			0.00	0	0.00
AL7T	On 02/05/2013	Index Future			490.59300		490.59300	490.70500	490.70500			0.00	0	12.00
AL7T	On 01/08/2013	Index Future			497.50500		497.50500	497.62000	497.62000			0.00	0	0.00
ALBI	On 07/02/2013	Index Future			431.97900		431.97900	431.99900	431.99900			0.00	0	810.00
ALBI	On 02/05/2013	Index Future			437.44400		437.44400	437.46500	437.46500			0.00	0	254.00
ALBI	On 01/08/2013	Index Future			443.60800		443.60800	443.63000	443.63000			0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.47990		9.47990	9.49200	9.49200		9.12	4,758,909.80	502	15,970.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	971.43000		0.97143	983.63560	0.98364	971.430		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	1.53000		0.00153	1.63560	0.00164	1.530		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	1,161.88120		1.16188	1,174.02910	1.17403	1,161.881		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	0.58120		0.00058	0.62910	0.00063	0.581		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	1,112.04930		1.11205	1,124.20870	1.12421	1,112.049		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	0.74930		0.00075	0.80870	0.00081	0.749		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	1,062.26530		1.06227	1,074.43840	1.07444	1,062.265		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	0.96530		0.00097	1.03840	0.00104	0.965		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.53260		9.53260	9.54350	9.54350			76,260.80	8	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	772.60000		0.77260	783.50000	0.78350	772.600		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	792.60000		0.79260	803.50000	0.80350	792.600		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	782.60000		0.78260	793.50000	0.79350	782.600		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			9.58900		9.58900	9.59970	9.59970		10.69	0.00	0	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	760.11440		0.76011	770.78090	0.77078	760.114	10.55	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	81.11440		0.08111	81.08090	0.08108	81.114	10.55	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	776.55700		0.77656	787.25010	0.78725	776.557	10.57	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	77.55700		0.07756	77.55010	0.07755	77.557	10.57	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	768.32050		0.76832	779.00050	0.77900	768.321	10.56	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	79.32050		0.07932	79.30050	0.07930	79.321	10.56	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.64080		9.64080	9.65260	9.65260		11.16	0.00	0	400.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	477.76410		0.47776	488.66380	0.48866	477.764	11.02	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	316.96410		0.31696	316.06380	0.31606	316.964	11.02	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	488.17220		0.48817	499.19920	0.49920	488.172	11.00	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	307.37220		0.30737	306.59920	0.30660	307.372	11.00	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	482.94710		0.48295	493.90900	0.49391	482.947	11.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	312.14710		0.31215	311.30900	0.31131	312.147	11.01	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.03210		10.03210	10.03980	10.03980		12.95	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,839.35740		2.83936	2,851.17900	2.85118	2,839.357	12.95	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	57.25740		0.05726	61.37900	0.06138	57.257	12.95	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,793.04600		2.79305	2,805.21900	2.80522	2,793.046	12.92	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	60.94600		0.06095	65.41900	0.06542	60.946	12.92	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,746.92130		2.74692	2,759.46420	2.75946	2,746.921	12.88	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	64.82130		0.06482	69.66420	0.06966	64.821	12.88	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			9.03910		9.03910	9.07140	9.07140		12.00	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
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	413.51160		0.41351	441.17530	0.44118	413.512	12.17	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	34.41160		0.03441	29.77530	0.02978	34.412	12.17	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	430.28140		0.43028	458.32940	0.45833	430.281	12.18	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	31.18140		0.03118	26.92940	0.02693	31.181	12.18	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	421.86490		0.42186	449.72360	0.44972	421.865	12.18	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	32.76490		0.03276	28.32360	0.02832	32.765	12.18	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.12990		9.12990	9.16070	9.16070		13.09	0.00	0	50.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	379.74800		0.37975	397.64710	0.39765	379.748	13.03	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	209.84800		0.20985	196.94710	0.19695	209.848	13.03	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	391.23730		0.39124	409.40520	0.40941	391.237	13.02	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	201.33730		0.20134	188.70520	0.18871	201.337	13.02	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	385.46490		0.38546	403.49830	0.40350	385.465	13.02	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	205.56490		0.20556	192.79830	0.19280	205.565	13.02	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.18030		0.18030	0.21560	0.21560			0.00	0	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.09710		0.09710	0.11680	0.11680			0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.17820		0.17820	0.22730	0.22730			0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.65720		0.65720	0.78680	0.78680			0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.08350		0.08350	0.09780	0.09780			0.00	0	67,300.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.06880		0.06880	0.08350	0.08350			0.00	0	70,400.00
CF CANDO CACS	On 26/02/2013	Can-Do Future			2,660.21810	2,660.21810	1,762.88350	1,762.88350				0.00	0	40.00
CF CANDO CACT	On 26/02/2013	Can-Do Future			4,454.83920	4,454.83920	4,516.26470	4,516.26470				0.00	0	40.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.86900	9.86900	9.88120	9.88120			13.23	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	742.99900		0.74300	752.58220	0.75258	742.999	14.05	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	13.99900		0.01400	11.38220	0.01138	13.999	14.05	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	733.47230		0.73347	742.93040	0.74293	733.472	14.00	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	14.47230		0.01447	11.73040	0.01173	14.472	14.00	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	723.96160		0.72396	733.29060	0.73329	723.962	13.95	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	14.96160		0.01496	12.09060	0.01209	14.962	13.95	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.99790		9.99790	10.00800	10.00800		14.23	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	598.39710		0.59840	592.03520	0.59204	598.397	13.39	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	140.49710		0.14050	124.03520	0.12404	140.497	13.39	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	591.76060		0.59176	585.21690	0.58522	591.761	13.41	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	143.86060		0.14386	127.21690	0.12722	143.861	13.41	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	585.17470		0.58517	578.44870	0.57845	585.175	13.43	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	147.27470		0.14727	130.44870	0.13045	147.275	13.43	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry			12.19450		12.19450	12.27380	12.27380		15.50	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.05	Call	187.07800		0.18708	258.33140	0.25833	187.078	12.96	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.05	Put	42.57800		0.04258	34.53140	0.03453	42.578	12.96	0.00	0	10,000.00
DAEU	On 07/02/2013	Any day expiry	12.06	Call	180.22810		0.18023	250.22730	0.25023	180.228	13.00	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.06	Put	45.72810		0.04573	36.42730	0.03643	45.728	13.00	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.10	Call	154.36670		0.15437	218.74840	0.21875	154.367	13.15	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.10	Put	59.86670		0.05987	44.94840	0.04495	59.867	13.15	0.00	0	10,000.00
DAEU	On 07/02/2013	Any day expiry	12.04	Call	194.83410		0.19483	266.52210	0.26652	194.834	13.04	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.04	Put	40.33410		0.04033	32.72210	0.03272	40.334	13.04	0.00	0	10,000.00
DAEU	On 21/11/2013	Any day expiry			12.68660		12.68660	12.76320	12.76320		13.34	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	1,045.43280		1.04543	1,091.58980	1.09159	1,045.433	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	268.83280		0.26883	238.38980	0.23839	268.833	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	1,058.39730		1.05840	1,105.23400	1.10523	1,058.397	13.02	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	261.79730		0.26180	232.03400	0.23203	261.797	13.02	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	1,051.89870		1.05190	1,098.39800	1.09840	1,051.899	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	265.29870		0.26530	235.19800	0.23520	265.299	13.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On 29/01/2013	Any day expiry			7.56520		7.56520	7.56530	7.56530		13.43	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry	7.44	Call	125.20000		0.12520	126.37020	0.12637	125.200	13.43	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry	7.44	Put	0.00000		0.00000	1.07020	0.00107	0.000	13.43	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry	7.45	Call	115.20000		0.11520	116.63910	0.11664	115.200	13.43	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry	7.45	Put	0.00000		0.00000	1.33910	0.00134	0.000	13.43	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry	7.46	Call	105.20000		0.10520	106.98070	0.10698	105.200	13.43	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry	7.46	Put	0.00000		0.00000	1.68070	0.00168	0.000	13.43	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry			9.03540		9.03540	9.10780	9.10780		14.13	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	1,185.40000		1.18540	1,257.80000	1.25780	1,185.400	14.13	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	14.13	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	1,035.40000		1.03540	1,107.80000	1.10780	1,035.400	14.13	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	14.13	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.10	Call	935.40000		0.93540	1,007.80010	1.00780	935.400	14.13	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.10	Put	0.00000		0.00000	0.00010	0.00000	0.000	14.13	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	435.40000		0.43540	507.80540	0.50781	435.400	14.13	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	0.00000		0.00000	0.00540	0.00001	0.000	14.13	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	425.40000		0.42540	497.80560	0.49781	425.400	14.13	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	0.00000		0.00000	0.00560	0.00001	0.000	14.13	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	415.40000		0.41540	487.80570	0.48781	415.400	14.13	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	0.00000		0.00000	0.00570	0.00001	0.000	14.13	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	315.40000		0.31540	387.81830	0.38782	315.400	14.13	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	0.00000		0.00000	0.01830	0.00002	0.000	14.13	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	15.40000		0.01540	92.57480	0.09257	15.400	14.13	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	0.00000		0.00000	4.77480	0.00477	0.000	14.13	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.35	Call	0.00000		0.00000	0.16440	0.00016	0.000	14.13	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.35	Put	314.60000		0.31460	242.36440	0.24236	314.600	14.13	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry			9.04390		9.04390	9.11620	9.11620		13.23	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 07/02/2013	Any day expiry	8.61	Call	435.42150		0.43542	507.24150	0.50724	435.422	15.20	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.61	Put	1.52150		0.00152	1.04150	0.00104	1.522	15.20	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	9.05	Call	71.96010		0.07196	116.13110	0.11613	71.960	13.23	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	9.05	Put	78.06010		0.07806	49.93110	0.04993	78.060	13.23	0.00	0	10,000.00
DAUS	On 07/02/2013	Any day expiry	8.59	Call	455.13610		0.45514	527.07170	0.52707	455.136	15.34	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.59	Put	1.23610		0.00124	0.87170	0.00087	1.236	15.34	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.60	Call	445.25780		0.44526	517.15280	0.51715	445.258	15.25	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.60	Put	1.35780		0.00136	0.95280	0.00095	1.358	15.25	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry			9.05370		9.05370	9.12610	9.12610		13.02	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	9.00	Call	130.56640		0.13057	177.76310	0.17776	130.566	13.06	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	9.00	Put	76.86640		0.07687	51.66310	0.05166	76.866	13.06	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Call	266.53820		0.26654	329.87740	0.32988	266.538	13.18	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Put	22.83820		0.02284	13.77740	0.01378	22.838	13.18	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.85	Call	234.14020		0.23414	294.87290	0.29487	234.140	13.15	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	8.85	Put	30.44020		0.03044	18.77290	0.01877	30.440	13.15	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Call	211.02780		0.21103	269.51270	0.26951	211.028	13.13	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Put	37.32780		0.03733	23.41270	0.02341	37.328	13.13	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Call	283.34890		0.28335	347.82670	0.34783	283.349	13.19	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Put	19.64890		0.01965	11.72670	0.01173	19.649	13.19	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Call	274.89590		0.27490	338.81760	0.33882	274.896	13.18	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Put	21.19590		0.02120	12.71760	0.01272	21.196	13.18	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			9.06720		9.06720	9.13960	9.13960		12.69	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	476.22110		0.47622	545.88780	0.54589	476.221	12.70	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	9.02110		0.00902	6.28780	0.00629	9.021	12.70	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	466.92460		0.46692	536.25600	0.53626	466.925	12.70	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	9.72460		0.00972	6.65600	0.00666	9.725	12.70	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	457.67760		0.45768	526.64520	0.52665	457.678	12.70	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	10.47760		0.01048	7.04520	0.00705	10.478	12.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	8.72	Call	368.21670		0.36822	432.41630	0.43242	368.217	12.70	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	21.01670		0.02102	12.81630	0.01282	21.017	12.70	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	151.76950		0.15177	196.28880	0.19629	151.770	12.69	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	104.56950		0.10457	76.68880	0.07669	104.570	12.69	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.35	Call	48.20720		0.04821	62.54510	0.06255	48.207	14.62	0.00	0	5,000.00
DAUS	On 26/02/2013	Any day expiry	9.35	Put	331.00720		0.33101	272.94510	0.27295	331.007	14.62	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,217.29170		1.21729	1,289.67600	1.28968	1,217.292	16.61	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	0.09170		0.00009	0.07600	0.00008	0.092	16.61	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	1,067.43170		1.06743	1,139.78570	1.13979	1,067.432	15.81	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	0.23170		0.00023	0.18570	0.00019	0.232	15.81	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Call	967.62940		0.96763	1,039.93660	1.03994	967.629	15.28	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Put	0.42940		0.00043	0.33660	0.00034	0.429	15.28	0.00	0	5,000.00
DAUS	On 26/03/2013	Any day expiry			9.10180		9.10180	9.17430	9.17430		13.05	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	206.06220		0.20606	245.25650	0.24526	206.062	13.00	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	164.26220		0.16426	130.95650	0.13096	164.262	13.00	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	103.83760		0.10384	124.07530	0.12408	103.838	14.18	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	352.03760		0.35204	299.77530	0.29978	352.038	14.18	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	216.41690		0.21642	256.94240	0.25694	216.417	12.97	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	154.61690		0.15462	122.64240	0.12264	154.617	12.97	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	211.19660		0.21120	251.05590	0.25106	211.197	12.99	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	159.39660		0.15940	126.75590	0.12676	159.397	12.99	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,103.99660		1.10400	1,176.02090	1.17602	1,103.997	14.76	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	2.19660		0.00220	1.72090	0.00172	2.197	14.76	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	1,004.94840		1.00495	1,076.75590	1.07676	1,004.948	14.22	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	3.14840		0.00315	2.45590	0.00246	3.148	14.22	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	227.12040		0.22712	268.97410	0.26897	227.120	12.95	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	145.32040		0.14532	114.67410	0.11467	145.320	12.95	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			9.14030		9.14030	9.21250	9.21250		13.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	9.05	Call	282.38620		0.28239	321.26020	0.32126	282.386	13.24	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	192.08620		0.19209	158.76020	0.15876	192.086	13.24	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	277.26550		0.27727	315.60300	0.31560	277.265	13.26	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	196.96550		0.19697	163.10300	0.16310	196.965	13.26	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	298.17130		0.29817	338.65700	0.33866	298.171	13.18	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	177.87130		0.17787	146.15700	0.14616	177.871	13.18	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	165.29280		0.16529	187.90200	0.18790	165.293	14.26	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	374.99280		0.37499	325.40200	0.32540	374.993	14.26	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	287.57840		0.28758	326.98970	0.32699	287.578	13.22	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	187.27840		0.18728	154.48970	0.15449	187.278	13.22	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,146.61160		1.14661	1,217.67180	1.21767	1,146.612	14.25	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	6.31160		0.00631	5.17180	0.00517	6.312	14.25	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,048.97120		1.04897	1,119.51160	1.11951	1,048.971	13.88	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	8.67120		0.00867	7.01160	0.00701	8.671	13.88	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			9.17970		9.17970	9.25160	9.25160			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	170.30000		0.17030	98.40000	0.09840	170.300		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	139.70000		0.13970	211.60000	0.21160	139.700		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	129.70000		0.12970	201.60000	0.20160	129.700		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	119.70000		0.11970	191.60000	0.19160	119.700		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,079.70000		1.07970	1,151.60000	1.15160	1,079.700		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry			9.21530		9.21530	9.28690	9.28690		14.03	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	406.80900		0.40681	444.14660	0.44415	406.809	13.68	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	241.50900		0.24151	207.24660	0.20725	241.509	13.68	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 26/06/2013	Any day expiry	9.06	Call	401.71430		0.40171	438.70510	0.43871	401.714	13.71	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	246.41430		0.24641	211.80510	0.21181	246.414	13.71	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	279.87520		0.27988	305.10280	0.30510	279.875	14.55	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	414.57520		0.41458	368.20280	0.36820	414.575	14.55	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,139.84120		1.13984	1,207.48600	1.20749	1,139.841	13.88	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	24.54120		0.02454	20.58600	0.02059	24.541	13.88	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	411.95930		0.41196	449.64100	0.44964	411.959	13.66	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	236.65930		0.23666	202.74100	0.20274	236.659	13.66	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.24730		9.24730	9.31860	9.31860		14.24	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	386.86180		0.38686	419.01870	0.41902	386.862	14.08	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	329.56180		0.32956	290.41870	0.29042	329.562	14.08	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	382.48730		0.38249	414.30210	0.41430	382.487	14.11	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	335.18730		0.33519	295.70210	0.29570	335.187	14.11	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	378.15880		0.37816	409.63350	0.40963	378.159	14.14	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	340.85880		0.34086	301.03350	0.30103	340.859	14.14	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	202.13840		0.20214	217.96940	0.21797	202.138	16.11	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	754.83840		0.75484	699.36940	0.69937	754.838	16.11	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.25220		9.25220	9.32350	9.32350		14.28	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	455.73630		0.45574	492.47920	0.49248	455.736	13.78	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	263.53630		0.26354	228.97920	0.22898	263.536	13.78	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	331.49620		0.33150	357.70400	0.35770	331.496	14.61	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	429.29620		0.42930	384.20400	0.38420	429.296	14.61	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,185.59490		1.18559	1,251.86570	1.25187	1,185.595	13.96	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	33.39490		0.03339	28.36570	0.02837	33.395	13.96	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	465.88180		0.46588	503.35330	0.50335	465.882	13.73	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	253.68180		0.25368	219.85330	0.21985	253.682	13.73	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	460.78440		0.46078	497.88960	0.49789	460.784	13.75	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	258.58440		0.25858	224.38960	0.22439	258.584	13.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry			9.29010		9.29010	9.36160	9.36160		14.57	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	399.92610		0.39993	428.92670	0.42893	399.926	14.60	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	419.82610		0.41983	377.32670	0.37733	419.826	14.60	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	244.92950		0.24493	261.70520	0.26171	244.930	16.28	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	794.82950		0.79483	740.10520	0.74011	794.829	16.28	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	428.36660		0.42837	459.57660	0.45958	428.367	14.41	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	378.26660		0.37827	337.97660	0.33798	378.267	14.41	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	407.76780		0.40777	437.47520	0.43748	407.768	14.55	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	407.66780		0.40767	365.87520	0.36588	407.668	14.55	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	403.76840		0.40377	433.18020	0.43318	403.768	14.57	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	413.66840		0.41367	371.58020	0.37158	413.668	14.57	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.32430		9.32430	9.39610	9.39610		14.69	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	276.30600		0.27631	293.32500	0.29332	276.306	16.42	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	832.00600		0.83201	777.22500	0.77722	832.006	16.42	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	455.87860		0.45588	485.94020	0.48594	455.879	14.67	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	421.57860		0.42158	379.84020	0.37984	421.579	14.67	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	451.79980		0.45180	481.61840	0.48162	451.800	14.69	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	427.49980		0.42750	385.51840	0.38552	427.500	14.69	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	447.85110		0.44785	477.33580	0.47734	447.851	14.72	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	433.55110		0.43355	391.23580	0.39124	433.551	14.72	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	459.99490		0.45999	490.29850	0.49030	459.995	14.64	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	415.69490		0.41569	374.19850	0.37420	415.695	14.64	0.00	0	1,200.00
DAUS	On 28/02/2014	Any day expiry			9.49630		9.49630	9.56810	9.56810		15.52	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	772.86810		0.77287	810.84290	0.81084	772.868	14.48	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	386.56810		0.38657	352.74290	0.35274	386.568	14.48	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	782.55550		0.78256	821.04110	0.82104	782.556	14.43	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	376.25550		0.37626	342.94110	0.34294	376.256	14.43	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	777.69310		0.77769	815.92470	0.81592	777.693	14.46	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
DAUS	On 28/02/2014	Any day expiry	9.10	Put	381.39310		0.38139	347.82470	0.34782	381.393	14.46	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.50490		9.50490	9.57680	9.57680		15.55	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	792.68880		0.79269	831.06800	0.83107	792.689	14.53	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	397.78880		0.39779	364.26800	0.36427	397.789	14.53	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	802.32330		0.80232	841.20430	0.84120	802.323	14.47	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	387.42330		0.38742	354.40430	0.35440	387.423	14.47	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	797.49140		0.79749	836.11740	0.83612	797.491	14.50	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	392.59140		0.39259	359.31740	0.35932	392.591	14.50	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			113.34219		113.34219	113.32919	113.32919			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	332.19000		0.33219	319.19000	0.31919	332.190		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	352.19000		0.35219	339.19000	0.33919	352.190		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	342.19000		0.34219	329.19000	0.32919	342.190		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			113.42527		113.42527	113.41249	113.41249			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	109.09000		0.10909	96.31000	0.09631	109.090		0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future			8.93188		89.71802	8.90284	89.96159			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	3,377.91000		3.37791	3,134.34000	3.13434	3,377.910		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 07/02/2013	Bond Future	8.55	Put	3,289.22000		3.28922	3,045.65000	3.04565	3,289.220		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Put	3,200.66000		3.20066	2,957.09000	2.95709	3,200.660		0.00	0	0.00
ES33	On 02/05/2013	Bond Future			9.01801		87.02514	8.98813	87.27182			0.00	0	303.00
ES33	On 02/05/2013	Bond Future	91.02	Call	77,844.88000		77.84488	78,091.56000	78.09156	77,844.880		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			9.11154		88.18168	9.08073	88.43170			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	910.52000		0.91052	660.50000	0.66050	910.520		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	77,130.35000		77.13035	77,380.37000	77.38037	77,130.350		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			432.09100		432.09100	432.07800	432.07800			0.00	0	331.00
GOVI	On 07/02/2013	GOVI	432.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	432.99	Put	8,990.00000		0.89900	9,120.00000	0.91200	8,990.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Put	9,090.00000		0.90900	9,220.00000	0.92200	9,090.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Put	9,190.00000		0.91900	9,320.00000	0.93200	9,190.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			437.55800		437.55800	437.54600	437.54600			166,272,040.00	38	39.00
GOVI	On 02/05/2013	GOVI	432.99	Call	45,680.00000		4.56800	45,560.00000	4.55600	45,680.000		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	45,580.00000		4.55800	45,460.00000	4.54600	45,580.000		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	45,480.00000		4.54800	45,360.00000	4.53600	45,480.000		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			443.72300		443.72300	443.71100	443.71100			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 01/08/2013	GOVI	445.99	Put	22,670.00000		2.26700	22,790.00000	2.27900	22,670.000		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	22,770.00000		2.27700	22,890.00000	2.28900	22,770.000		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	22,870.00000		2.28700	22,990.00000	2.29900	22,870.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 07/02/2013	Index Future			198.66100		198.66100	199.10900	199.10900			0.00	0	154.00
IGOV	On 02/05/2013	Index Future			201.17500		201.17500	201.62900	201.62900			0.00	0	454.00
IGOV	On 01/08/2013	Index Future			204.00900		204.00900	204.47000	204.47000			0.00	0	0.00
ILBI	On 07/02/2013	Index Future			539.02700		539.02700	538.99800	538.99800			0.00	0	183.00
ILBI	On 02/05/2013	Index Future			545.59200		545.59200	545.56000	545.56000			0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.08000		94.92000	5.08000	94.92000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.07000		94.93000	5.06000	94.94000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.05000		94.95000	5.04000	94.96000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.05000		94.95000	5.02000	94.98000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.05000		94.95000	5.01000	94.99000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.04000		94.96000	5.00000	95.00000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.05000		94.95000	5.00000	95.00000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.13000		94.87000	5.06000	94.94000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.24000		94.76000	5.16000	94.84000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.38000		94.62000	5.29000	94.71000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.52000		94.48000	5.42000	94.58000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.67000		94.33000	5.54000	94.46000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.59980		7.59980	7.59970	7.59970		9.00		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	710.90970		0.71091	710.80040	0.71080	710.910	11.73		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	1.10970		0.00111	1.10040	0.00110	1.110	11.73		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	700.97700		0.70098	700.86580	0.70087	700.977	11.67		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	1.17700		0.00118	1.16580	0.00117	1.177	11.67		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	691.04850		0.69105	690.93520	0.69094	691.049	11.60		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	1.24850		0.00125	1.23520	0.00124	1.248	11.60		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.65040		7.65040	7.64860	7.64860		10.50		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	387.67180		0.38767	385.31060	0.38531	387.672	10.65		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	77.27180		0.07727	76.71060	0.07671	77.272	10.65		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	380.36110		0.38036	378.00220	0.37800	380.361	10.64		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	79.96110		0.07996	79.40220	0.07940	79.961	10.64		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	373.11890		0.37312	370.76130	0.37076	373.119	10.64		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	82.71890		0.08272	82.16130	0.08216	82.719	10.64		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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 07/02/2013	Bond Future			6.94279	109.29587	6.93345	109.36511			0.00	0	1,632.00
R023	On 07/02/2013	Bond Future	7.04	Call	717.14000	0.71714	786.38000	0.78638	717.140		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	790.56000	0.79056	859.80000	0.85980	790.560		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	863.91000	0.86391	933.15000	0.93315	863.910		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			6.99610	106.70560	6.98642	106.77585			106,705,600.00	1,000	2,002.00
R023	On 02/05/2013	Bond Future	7.05	Call	390.02000	0.39002	460.27000	0.46027	390.020		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	462.18000	0.46218	532.43000	0.53243	462.180		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	317.80000	0.31780	388.05000	0.38805	317.800		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			7.05411	108.12368	7.04406	108.19489			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	1,653.86000	1.65386	1,725.07000	1.72507	1,653.860		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	1,723.23000	1.72323	1,794.44000	1.79444	1,723.230		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	1,792.54000	1.79254	1,863.75000	1.86375	1,792.540		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			5.40354	124.87716	5.43433	124.79498		1.86	0.00	0	5,382.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,311.03000	2.31103	2,228.85000	2.22885	2,311.030	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	2,882.05000	2.88205	2,799.87000	2.79987	2,882.050	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	3,398.06000	3.39806	3,315.88000	3.31588	3,398.060	2.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 07/02/2013	Bond Future	6.70	Put	0.00000	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	3,526.60000	3.52660	3,444.42000	3.44442	3,526.600	2.01	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	2.01	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,654.96000	3.65496	3,572.78000	3.57278	3,654.960	2.01	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	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.41456	119.58686	5.44872	119.50392		1.80	1.80	0.00	0	13,892.00
R157	On 02/05/2013	Bond Future	5.35	Call	362.65000	0.36265	329.28000	0.32928	362.650	1.81	1.81	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	519.61000	0.51961	569.18000	0.56918	519.610	1.81	1.81	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	373.73000	0.37373	339.64000	0.33964	373.730	1.81	1.81	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	506.36000	0.50636	555.21000	0.55521	506.360	1.81	1.81	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	351.78000	0.35178	319.12000	0.31912	351.780	1.81	1.81	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	533.08000	0.53308	583.36000	0.58336	533.080	1.81	1.81	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.41505	121.17617	5.45380	121.09214				0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,720.54000	91.72054	91,636.51000	91.63651	91,720.540			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			5.45031	116.05520	5.49559	115.96974		1.59	1.59	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	825.04000	0.82504	777.96000	0.77796	825.040	1.63	1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	524.02000	0.52402	562.40000	0.56240	524.020	1.63	1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	802.99000	0.80299	756.67000	0.75667	802.990	1.63	1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	539.61000	0.53961	578.75000	0.57875	539.610	1.63	1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	813.98000	0.81398	767.28000	0.76728	813.980	1.63	1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	531.78000	0.53178	570.54000	0.57054	531.780	1.63	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			7.45846	127.50307	7.46927	127.39439		11.32	11.32	0.00	0	44,695.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future	7.00	Call	16.14000		0.01614	20.02000	0.02002	16.140	11.22	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	4,748.48000		4.74848	4,861.04000	4.86104	4,748.480	11.22	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	217.80000		0.21780	230.39000	0.23039	217.800	11.32	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	2,339.41000		2.33941	2,460.68000	2.46068	2,339.410	11.32	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Call	300.84000		0.30084	313.15000	0.31315	300.840	11.34	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Put	2,011.50000		2.01150	2,132.49000	2.13249	2,011.500	11.34	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	3,000.36000		3.00036	2,928.12000	2.92812	3,000.360	11.61	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	114.90000		0.11490	151.34000	0.15134	114.900	11.61	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	5,294.90000		5.29490	5,192.00000	5.19200	5,294.900	11.76	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	8.61000		0.00861	14.39000	0.01439	8.610	11.76	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.45	Call	9,443.80000		9.44380	9,335.14000	9.33514	9,443.800	11.91	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	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	8.47	Call	9,623.83000		9.62383	9,515.16000	9.51516	9,623.830	11.91	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	0.01000		0.00001	0.02000	0.00002	0.010	11.91	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	1,138.17000		1.13817	1,125.64000	1.12564	1,138.170	11.47	0.00	0	540.00
R186	On 07/02/2013	Bond Future	7.50	Put	721.28000		0.72128	817.43000	0.81743	721.280	11.47	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Call	9,893.13000		9.89313	9,784.46000	9.78446	9,893.130	11.91	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	0.00000		0.00000	0.01000	0.00001	0.000	11.91	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Call	10,340.00000		10.34000	10,231.33000	10.23133	10,340.000	11.91	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	0.00000		0.00000	0.01000	0.00001	0.000	11.91	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	8,263.97000		8.26397	8,155.44000	8.15544	8,263.970	11.91	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	0.10000		0.00010	0.25000	0.00025	0.100	11.91	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future			7.52204		129.04610	7.53317	128.93628		11.62	258,737,430.50	2,005	26,652.00
R186	On 02/05/2013	Bond Future	7.75	Call	4,301.41000		4.30141	4,248.83000	4.24883	4,301.410	11.89	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	2,078.85000		2.07885	2,136.09000	2.13609	2,078.850	11.89	0.00	0	100.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,443.15000		2.44315	2,410.84000	2.41084	2,443.150	11.70	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	3,756.28000		3.75628	3,833.79000	3.83379	3,756.280	11.70	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	2,487.04000		2.48704	2,454.20000	2.45420	2,487.040	11.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 02/05/2013	Bond Future	7.40	Put	3,700.05000		3.70005	3,777.03000	3.77703	3,700.050	11.70	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	2,531.39000		2.53139	2,498.02000	2.49802	2,531.390	11.71	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	3,644.39000		3.64439	3,720.84000	3.72084	3,644.390	11.71	0.00	0	0.00
R186	On 02/05/2013	Bond Future	6.75	Call	601.34000		0.60134	593.75000	0.59375	601.340	11.47	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	8,558.81000		8.55881	8,661.04000	8.66104	8,558.810	11.47	0.00	0	0.00
R186	On 01/08/2013	Bond Future			7.59093		125.47583	7.60244	125.36455			0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	116,203.42000		116.20342	116,092.14000	116.09214	116,203.420		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			7.67340		127.22091	7.68537	127.10781		12.28	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	7,961.77000		7.96177	7,898.65000	7.89865	7,961.770	12.65	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,658.03000		3.65803	3,708.01000	3.70801	3,658.030	12.65	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,018.35000		8.01835	7,954.94000	7.95494	8,018.350	12.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,624.69000		3.62469	3,674.38000	3.67438	3,624.690	12.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,075.09000		8.07509	8,011.39000	8.01139	8,075.090	12.67	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,591.61000		3.59161	3,641.01000	3.64101	3,591.610	12.67	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	11,610.59000		11.61059	11,530.92000	11.53092	11,610.590	12.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,992.25000		1.99225	2,025.68000	2.02568	1,992.250	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
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			217.45060		217.45060	217.43150	217.43150			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,460.60000		4.46060	4,441.50000	4.44150	4,460.600		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	4,450.60000		4.45060	4,431.50000	4.43150	4,450.600		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On 07/02/2013	Bond Future	213.01	Call	4,440.60000		4.44060	4,421.50000	4.42150	4,440.600		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 07/02/2013	Bond Future			285.76521		285.76521	286.86480	286.86480			0.00	0	635.00
R197	On 07/02/2013	Bond Future	278.99	Call	6,775.21000		6.77521	7,874.80000	7.87480	6,775.210		0.00	0	0.00
R197	On 07/02/2013	Bond Future	278.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Call	6,765.21000		6.76521	7,864.80000	7.86480	6,765.210		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Call	6,755.21000		6.75521	7,854.80000	7.85480	6,755.210		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future			289.37731		289.37731	290.49176	290.49176			0.00	0	2,184.00
R197	On 02/05/2013	Bond Future	282.39	Call	6,987.31000		6.98731	8,101.76000	8.10176	6,987.310		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	6,977.31000		6.97731	8,091.76000	8.09176	6,977.310		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	6,967.31000		6.96731	8,081.76000	8.08176	6,967.310		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			5.12925		107.59048	5.14447	107.56276		1.24	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	9.53000		0.00953	8.84000	0.00884	9.530	1.24	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	281.87000		0.28187	308.90000	0.30890	281.870	1.24	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	853.02000		0.85302	825.31000	0.82531	853.020	1.31	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	0.00000		0.00000	0.01000	0.00001	0.000	1.31	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	1,927.27000		1.92727	1,899.55000	1.89955	1,927.270	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	2,016.14000		2.01614	1,988.42000	1.98842	2,016.140	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/02/2013	Bond Future	6.30	Call	2,104.91000		2.10491	2,077.19000	2.07719	2,104.910	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			5.10602		108.89245	5.12346	108.86457		1.06	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.14000		0.00014	0.13000	0.00013	0.140	0.99	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,706.94000		1.70694	1,734.81000	1.73481	1,706.940	0.99	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.16000		0.00016	0.14000	0.00014	0.160	0.99	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,690.62000		1.69062	1,718.48000	1.71848	1,690.620	0.99	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.13000		0.00013	0.11000	0.00011	0.130	0.99	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,723.26000		1.72326	1,751.12000	1.75112	1,723.260	0.99	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.05579		105.93522	5.07659	105.90699			0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,689.54000		68.68954	68,661.31000	68.66131	68,689.540		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			5.01240		107.40854	5.03871	107.37970		0.89	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	228.87000		0.22887	218.34000	0.21834	228.870	0.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	462.11000		0.46211	480.42000	0.48042	462.110	0.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	233.17000		0.23317	222.49000	0.22249	233.170	0.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	455.41000		0.45541	473.57000	0.47357	455.410	0.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	224.63000		0.22463	214.24000	0.21424	224.630	0.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	468.87000		0.46887	487.32000	0.48732	468.870	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
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 07/02/2013	Bond Future			212.58392		212.58392	213.05946	213.05946			0.00	0	2,454.00
R202	On 07/02/2013	Bond Future	204.99	Call	7,593.92000		7.59392	8,069.46000	8.06946	7,593.920		0.00	0	0.00
R202	On 07/02/2013	Bond Future	204.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Call	7,583.92000		7.58392	8,059.46000	8.05946	7,583.920		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Call	7,573.92000		7.57392	8,049.46000	8.04946	7,573.920		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 07/02/2013	Bond Future	205.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future			215.27126	215.27126	215.75334	215.75334			0.00	0	48,202.00
R202	On 02/05/2013	Bond Future	211.04	Call	4,231.26000	4.23126	4,713.34000	4.71334	4,231.260		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	4,221.26000	4.22126	4,703.34000	4.70334	4,221.260		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	4,211.26000	4.21126	4,693.34000	4.69334	4,211.260		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			5.85058	112.93959	5.87630	112.83165		3.97	0.00	0	16,069.00
R203	On 07/02/2013	Bond Future	5.54	Call	8.36000	0.00836	7.72000	0.00772	8.360	3.94	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,322.09000	1.32209	1,429.39000	1.42939	1,322.090	3.94	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,103.50000	1.10350	1,010.21000	1.01021	1,103.500	4.07	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	20.72000	0.02072	35.37000	0.03537	20.720	4.07	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,482.22000	2.48222	2,374.44000	2.37444	2,482.220	4.17	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	0.06000	0.00006	0.22000	0.00022	0.060	4.17	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,889.54000	2.88954	2,781.62000	2.78162	2,889.540	4.19	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	0.01000	0.00001	0.03000	0.00003	0.010	4.19	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,295.01000	3.29501	3,187.07000	3.18707	3,295.010	4.22	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	0.00000	0.00000	0.00000	0.00000	0.000	4.22	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,460.28000	4.46028	4,352.34000	4.35234	4,460.280	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	5,294.34000	5.29434	5,186.40000	5.18640	5,294.340	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	2,686.10000	2.68610	2,578.22000	2.57822	2,686.100	4.18	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	0.02000	0.00002	0.08000	0.00008	0.020	4.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 02/05/2013	Bond Future			5.88455		110.14989	5.91184	110.04081		3.98	0.00	0	5,000.00
R203	On 02/05/2013	Bond Future	5.90	Call	921.77000		0.92177	871.42000	0.87142	921.770	4.02	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	860.00000		0.86000	918.73000	0.91873	860.000	4.02	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	942.61000		0.94261	891.49000	0.89149	942.610	4.02	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	840.88000		0.84088	898.84000	0.89884	840.880	4.02	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	901.20000		0.90120	851.62000	0.85162	901.200	4.01	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	879.41000		0.87941	938.91000	0.93891	879.410	4.01	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.91816		111.61372	5.94738	111.50324			0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,400.52000		98.40052	98,290.04000	98.29004	98,400.520		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			5.97655		109.00710	6.00824	108.89482		3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	106,777.58000		106.77758	106,665.30000	106.66530	106,777.580	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	1,483.38000		1.48338	1,429.17000	1.42917	1,483.380	3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,435.71000		1.43571	1,493.78000	1.49378	1,435.710	3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,501.49000		1.50149	1,446.85000	1.44685	1,501.490	3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,418.39000		1.41839	1,476.03000	1.47603	1,418.390	3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,520.11000		1.52011	1,465.04000	1.46504	1,520.110	3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,401.60000		1.40160	1,458.81000	1.45881	1,401.600	3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,027.14000		1.02714	984.97000	0.98497	1,027.140	3.79	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,977.24000		1.97724	2,047.35000	2.04735	1,977.240	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			6.13102		110.23064	6.15171	110.12469		5.46	0.00	0	11,262.00
R204	On 07/02/2013	Bond Future	7.29	Call	5,745.58000		5.74558	5,639.63000	5.63963	5,745.580	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	6,509.26000		6.50926	6,403.31000	6.40331	6,509.260	5.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	8,851.39000		8.85139	8,745.44000	8.74544	8,851.390	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	9,081.95000		9.08195	8,976.00000	8.97600	9,081.950	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	9,311.87000		9.31187	9,205.92000	9.20592	9,311.870	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			6.17414		111.56457	6.19585	111.45752		5.43	0.00	0	434.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,571.94000		1.57194	1,516.64000	1.51664	1,571.940	5.53	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	953.12000		0.95312	1,004.87000	1.00487	953.120	5.53	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,600.84000		1.60084	1,544.87000	1.54487	1,600.840	5.53	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	933.04000		0.93304	984.12000	0.98412	933.040	5.53	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,543.32000		1.54332	1,488.69000	1.48869	1,543.320	5.52	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	973.51000		0.97351	1,025.93000	1.02593	973.510	5.52	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.22012		109.02039	6.24307	108.91193			0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,136.89000		100.13689	100,028.43000	100.02843	100,136.890		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			6.28361		110.53674	6.30808	110.42659		5.33	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,108.39000		2.10839	2,055.80000	2.05580	2,108.390	5.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,034.60000		2.03460	2,092.16000	2.09216	2,034.600	5.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,131.96000		2.13196	2,078.99000	2.07899	2,131.960	5.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,013.17000		2.01317	2,070.35000	2.07035	2,013.170	5.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,076.75000		4.07675	3,999.70000	3.99970	4,076.750	5.57	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	908.25000		0.90825	941.35000	0.94135	908.250	5.57	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,084.97000		2.08497	2,032.75000	2.03275	2,084.970	5.34	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,056.20000		2.05620	2,114.13000	2.11413	2,056.200	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			5.12952		102.68379	5.13468	102.67911		0.51		0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.49		0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	335.57000		0.33557	340.25000	0.34025	335.570	0.49		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	2.84000		0.00284	3.13000	0.00313	2.840	0.51		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	120.26000		0.12026	125.23000	0.12523	120.260	0.51		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	739.04000		0.73904	734.36000	0.73436	739.040	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	783.80000		0.78380	779.12000	0.77912	783.800	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	828.54000		0.82854	823.86000	0.82386	828.540	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			5.08747		103.92638	5.09413	103.92184		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	1,161.86000		1.16186	1,166.40000	1.16640	1,161.860	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	1,154.91000		1.15491	1,159.45000	1.15945	1,154.910	0.40		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.40		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,168.81000		1.16881	1,173.35000	1.17335	1,168.810	0.40		0.00	0	0.00
R206	On 01/08/2013	Bond Future			4.89136		101.54548	4.90176	101.54090				0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,547.37000		30.54737	30,542.79000	30.54279	30,547.370			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			4.38873		102.95771	4.41592	102.95283		0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	43.00000		0.04300	40.93000	0.04093	43.000	0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	58.89000		0.05889	61.70000	0.06170	58.890	0.14		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/11/2013	Bond Future	4.31	Call	43.81000		0.04381	41.71000	0.04171	43.810	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	57.91000		0.05791	60.69000	0.06069	57.910	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	42.20000		0.04220	40.15000	0.04015	42.200	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	59.89000		0.05989	62.72000	0.06272	59.890	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			6.41693		105.15149	6.40750	105.20502		6.56	0.00	0	4,309.00
R207	On 07/02/2013	Bond Future	7.66	Call	6,771.10000		6.77110	6,824.63000	6.82463	6,771.100	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	7,499.38000		7.49938	7,552.91000	7.55291	7,499.380	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	9,543.56000		9.54356	9,597.09000	9.59709	9,543.560	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	9,795.32000		9.79532	9,848.85000	9.84885	9,795.320	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	10,046.26000		10.04626	10,099.79000	10.09979	10,046.260	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			6.46775		106.42397	6.45787	106.47833		6.81	0.00	0	841.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,425.45000		1.42545	1,460.50000	1.46050	1,425.450	6.87	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,523.14000		1.52314	1,503.83000	1.50383	1,523.140	6.87	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,452.82000		1.45282	1,488.19000	1.48819	1,452.820	6.88	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,495.46000		1.49546	1,476.47000	1.47647	1,495.460	6.88	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,398.39000		1.39839	1,433.11000	1.43311	1,398.390	6.87	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,551.17000		1.55117	1,531.53000	1.53153	1,551.170	6.87	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.52288		104.20168	6.51251	104.25676			0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	96,630.49000		96.63049	96,685.57000	96.68557	96,630.490		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			6.59073		105.65088	6.57983	105.70657		6.86	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	2,848.74000		2.84874	2,883.79000	2.88379	2,848.740	6.93	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
R207	On 07/11/2013	Bond Future	6.70	Put	2,292.44000		2.29244	2,271.80000	2.27180	2,292.440	6.93	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	2,876.79000		2.87679	2,912.01000	2.91201	2,876.790	6.94	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,269.77000		2.26977	2,249.30000	2.24930	2,269.770	6.94	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	2,820.83000		2.82083	2,855.71000	2.85571	2,820.830	6.93	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,315.29000		2.31529	2,294.48000	2.29448	2,315.290	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			6.57679		103.57026	6.57740	103.56644		7.61	0.00	0	19,035.00
R208	On 07/02/2013	Bond Future	8.00	Call	8,446.29000		8.44629	8,442.47000	8.44247	8,446.290	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	8,726.74000		8.72674	8,722.92000	8.72292	8,726.740	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	12,967.43000		12.96743	12,963.61000	12.96361	12,967.430	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	0.49000		0.00049	0.86000	0.00086	0.490	7.46	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	3,693.74000		3.69374	3,697.93000	3.69793	3,693.740	7.46	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	7,199.62000		7.19962	7,195.80000	7.19580	7,199.620	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	7,598.54000		7.59854	7,594.72000	7.59472	7,598.540	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	8,164.78000		8.16478	8,160.96000	8.16096	8,164.780	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			6.62534		101.43070	6.62596	101.42691		8.05	0.00	0	3,173.00
R208	On 02/05/2013	Bond Future	6.66	Call	1,764.49000		1.76449	1,771.36000	1.77136	1,764.490	8.12	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,553.22000		1.55322	1,563.88000	1.56388	1,553.220	8.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 02/05/2013	Bond Future	6.64	Call	1,701.18000		1.70118	1,708.10000	1.70810	1,701.180	8.11	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,611.75000		1.61175	1,622.46000	1.62246	1,611.750	8.11	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	1,732.68000		1.73268	1,739.57000	1.73957	1,732.680	8.12	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,582.30000		1.58230	1,592.98000	1.59298	1,582.300	8.12	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.67736		102.77866	6.67799	102.77492			0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	93,734.19000		93.73419	93,730.45000	93.73045	93,734.190		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			6.74557		100.81275	6.74627	100.80873		8.26	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,153.73000		3.15373	3,156.83000	3.15683	3,153.730	8.41	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,784.58000		2.78458	2,791.70000	2.79170	2,784.580	8.41	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,584.46000		5.58446	5,586.12000	5.58612	5,584.460	8.72	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,364.98000		1.36498	1,370.66000	1.37066	1,364.980	8.72	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,093.48000		3.09348	3,096.61000	3.09661	3,093.480	8.40	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,838.74000		2.83874	2,845.89000	2.84589	2,838.740	8.40	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,123.53000		3.12353	3,126.64000	3.12664	3,123.530	8.40	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,811.56000		2.81156	2,818.69000	2.81869	2,811.560	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
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			8.32879		81.12729	8.29949	81.37654		15.00	0.00	0	6,620.00
R209	On 07/02/2013	Bond Future	8.63	Call	2,581.02000		2.58102	2,824.94000	2.82494	2,581.020	15.33	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	88.12000		0.08812	82.79000	0.08279	88.120	15.33	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	4,092.01000		4.09201	4,341.54000	4.34154	4,092.010	15.43	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	11.39000		0.01139	11.67000	0.01167	11.390	15.43	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	5,011.03000		5.01103	5,260.56000	5.26056	5,011.030	15.49	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
R209	On 07/02/2013	Bond Future	8.95	Put	2.62000	0.00262	2.90000	0.00290	2.620	15.49	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	5,843.55000	5.84355	6,092.92000	6.09292	5,843.550	15.51	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	0.57000	0.00057	0.69000	0.00069	0.570	15.51	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	6,143.06000	6.14306	6,392.39000	6.39239	6,143.060	15.51	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	0.31000	0.00031	0.39000	0.00039	0.310	15.51	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	5,390.98000	5.39098	5,640.43000	5.64043	5,390.980	15.51	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	1.35000	0.00135	1.55000	0.00155	1.350	15.51	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	5,768.39000	5.76839	6,017.77000	6.01777	5,768.390	15.51	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	0.66000	0.00066	0.79000	0.00079	0.660	15.51	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.39380	78.96734	8.36373	79.21984		16.67	0.00	0	1,564.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,364.50000	1.36450	1,462.04000	1.46204	1,364.500	16.68	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	4,684.36000	4.68436	4,529.40000	4.52940	4,684.360	16.68	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,310.20000	1.31020	1,405.19000	1.40519	1,310.200	16.67	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	4,808.97000	4.80897	4,651.46000	4.65146	4,808.970	16.67	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,336.95000	1.33695	1,433.21000	1.43321	1,336.950	16.67	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	4,746.19000	4.74619	4,589.95000	4.58995	4,746.190	16.67	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.46379	80.01680	8.43290	80.27264			0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	70,067.69000	70.06769	70,323.53000	70.32353	70,067.690		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			8.54634	77.98571	8.51454	78.24490		19.29	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,438.73000	6.43873	6,603.53000	6.60353	6,438.730	19.76	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,340.53000	4.34053	4,246.14000	4.24614	4,340.530	19.76	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	9,600.44000	9.60044	9,800.20000	9.80020	9,600.440	20.14	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,414.88000	2.41488	2,355.45000	2.35545	2,414.880	20.14	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,352.45000	6.35245	6,516.09000	6.51609	6,352.450	19.74	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,410.29000	4.41029	4,314.74000	4.31474	4,410.290	19.74	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,395.53000	6.39553	6,559.75000	6.55975	6,395.530	19.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,375.29000	4.37529	4,280.32000	4.28032	4,375.290	19.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 07/02/2013	Bond Future			164.89889		164.89889	165.40492	165.40492				0.00	0	1,237.00
R210	On 07/02/2013	Bond Future	156.99	Call	7,908.89000		7.90889	8,414.92000	8.41492	7,908.890			0.00	0	0.00
R210	On 07/02/2013	Bond Future	156.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Call	7,898.89000		7.89889	8,404.92000	8.40492	7,898.890			0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Call	7,888.89000		7.88889	8,394.92000	8.39492	7,888.890			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			165.12587		165.12587	165.63904	165.63904				0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	3,985.87000		3.98587	4,499.04000	4.49904	3,985.870			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	3,975.87000		3.97587	4,489.04000	4.48904	3,975.870			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	3,965.87000		3.96587	4,479.04000	4.47904	3,965.870			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			126.57255		126.57255	126.56547	126.56547				0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	3,582.55000		3.58255	3,575.47000	3.57547	3,582.550			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	3,572.55000		3.57255	3,565.47000	3.56547	3,572.550			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 07/02/2013	Bond Future	123.01	Call	3,562.55000		3.56255	3,555.47000	3.55547	3,562.550		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			128.17245		128.17245	128.16574	128.16574			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,482.45000		2.48245	2,475.74000	2.47574	2,482.450		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	2,472.45000		2.47245	2,465.74000	2.46574	2,472.450		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	2,462.45000		2.46245	2,455.74000	2.45574	2,462.450		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			132.97105		132.97105	132.96002	132.96002			0.00	0	2,405.00
R212	On 07/02/2013	Bond Future	128.99	Call	3,981.05000		3.98105	3,970.02000	3.97002	3,981.050		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	3,971.05000		3.97105	3,960.02000	3.96002	3,971.050		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	3,961.05000		3.96105	3,950.02000	3.95002	3,961.050		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			134.65190		134.65190	134.64105	134.64105			0.00	0	18,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,561.90000		3.56190	3,551.05000	3.55105	3,561.900		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	3,551.90000		3.55190	3,541.05000	3.54105	3,551.900		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	3,541.90000		3.54190	3,531.05000	3.53105	3,541.900		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			8.03403		93.42131	8.02481	93.50219		14.67	0.00	0	10,414.00
R213	On 07/02/2013	Bond Future	8.90	Call	7,149.46000		7.14946	7,230.51000	7.23051	7,149.460	15.15	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/02/2013	Bond Future	8.90	Put	0.23000		0.00023	0.40000	0.00040	0.230	15.15	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	7,536.40000		7.53640	7,617.37000	7.61737	7,536.400	15.15	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	0.11000		0.00011	0.20000	0.00020	0.110	15.15	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	7,920.73000		7.92073	8,001.66000	8.00166	7,920.730	15.15	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	0.05000		0.00005	0.10000	0.00010	0.050	15.15	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	8,302.45000		8.30245	8,383.36000	8.38336	8,302.450	15.15	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	0.02000		0.00002	0.05000	0.00005	0.020	15.15	0.00	0	0.00
R213	On 02/05/2013	Bond Future			8.09767		91.01760	8.08819	91.09962		15.71	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	1,997.84000		1.99784	2,046.20000	2.04620	1,997.840	15.78	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	4,087.25000		4.08725	4,053.59000	4.05359	4,087.250	15.78	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	1,929.82000		1.92982	1,977.30000	1.97730	1,929.820	15.77	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	4,198.25000		4.19825	4,163.71000	4.16371	4,198.250	15.77	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	1,963.65000		1.96365	2,011.57000	2.01157	1,963.650	15.77	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	4,142.51000		4.14251	4,108.41000	4.10841	4,142.510	15.77	0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.16718		92.22717	8.15742	92.31033			0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	81,612.15000		81.61215	81,695.31000	81.69531	81,612.150		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			8.25139		89.97352	8.24135	90.05757		16.67	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	6,889.71000		6.88971	6,950.73000	6.95073	6,889.710	17.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,961.25000		3.96125	3,938.22000	3.93822	3,961.250	17.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,796.84000		6.79684	6,857.49000	6.85749	6,796.840	17.07	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	4,027.98000		4.02798	4,004.58000	4.00458	4,027.980	17.07	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,843.21000		6.84321	6,904.06000	6.90406	6,843.210	17.08	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,994.49000		3.99449	3,971.29000	3.97129	3,994.490	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			8.36875		82.86785	8.33943	83.13108		16.28	0.00	0	1,714.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On 07/02/2013	Bond Future	8.59	Call	2,151.65000		2.15165	2,399.87000	2.39987	2,151.650	16.60	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	210.65000		0.21065	195.64000	0.19564	210.650	16.60	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	2,222.27000		2.22227	2,471.94000	2.47194	2,222.270	16.60	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	195.39000		0.19539	181.83000	0.18183	195.390	16.60	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	2,293.63000		2.29363	2,544.66000	2.54466	2,293.630	16.61	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	181.04000		0.18104	168.84000	0.16884	181.040	16.61	0.00	0	0.00
R214	On 02/05/2013	Bond Future			8.43057		80.58886	8.40051	80.85539			0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Call	71,809.24000		71.80924	72,075.77000	72.07577	71,809.240		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			8.49798		81.65987	8.30000	83.41816			0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	71,211.97000		71.21197	72,970.26000	72.97026	71,211.970		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			1.45740		1.45740	1.46950	1.46950		12.90	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,675.98370		0.16760	1,796.83110	0.17968	1,675.984	14.10	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	1.98370		0.00020	1.83110	0.00018	1.984	14.10	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,576.65200		0.15767	1,697.47360	0.16975	1,576.652	13.81	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	2.65200		0.00027	2.47360	0.00025	2.652	13.81	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,477.83850		0.14778	1,598.40100	0.15984	1,477.839	13.67	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	3.83850		0.00038	3.40100	0.00034	3.839	13.67	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.46830		1.46830	1.48030	1.48030		13.67	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	950.62890		0.09506	1,040.70450	0.10407	950.629	13.11	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	167.62890		0.01676	137.70450	0.01377	167.629	13.11	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	877.97350		0.08780	964.45280	0.09645	877.974	13.11	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	194.97350		0.01950	161.45280	0.01615	194.973	13.11	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	811.89400		0.08119	893.71270	0.08937	811.894	13.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	228.89400		0.02289	190.71270	0.01907	228.894	13.22		0.00	0	0.00
Total for Derivatives :											857,007,159.10	52,809	1 546 551.00		

i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		11.79881	99.94188	11.76960				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		23.54652	108.85858	23.49006				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011		9.53162	100.00011	9.50802			410,000,451,000.00	4,100,000	3,225,000.00	
AA05	On 22/03/2019	Spot Bond			111.70673		11.86543	111.70673	11.83638			3,574,615,360,000.00	32,000,000	8,000,000.00	
AB010	On 21/11/2022	Spot Bond			100.63261		0.01885	100.63261	0.01881				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.64155		0.00768	100.64155	0.00766				0.00	0	200,000.00
AB012	On 21/11/2022	Spot Bond			8.00000		46.35632	8.00000	46.34627				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			101.73855		10.38018	101.73855	10.35663				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			105.29362		25.33659	105.29362	25.27744				0.00	0	13,110,000.00
AB07	On 07/03/2014	Spot Bond			105.62267		48.00745	105.62267	47.89511				0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond			100.96284		11.37997	100.96284	11.35216				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			111.66393		13.56729	111.66393	13.53408				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			100.00003		60.31089	100.00003	60.11842				0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond			215.58145		79.13940	215.58145	78.79276				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond			134.94825		29.85959	134.94825	29.76855				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.65101	269.82094	2.63860				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	22.68849	100.53123	22.63327				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	41.27635	100.25380	41.17390				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	12.89274	100.10451	12.86078				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	8.32383	100.10764	8.30320				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.85828	100.11256	7.83880				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	7.92225	100.11573	7.90261				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	27.84044	113.03853	27.77162				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	22.32953	102.88112	22.27281				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	34.08703	106.71879	34.00660				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	28.89273	101.43096	28.82027				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	22.64032	100.69530	22.58391				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	11.14831	101.53927	11.12033				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	15.61241	101.47729	15.57323				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	9.40423	101.61005	9.38061				0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	106.63826	104.93328	106.34678				0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	67.66805	108.48706	67.50622				0.00	0	1,300,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	61.85259	101.57306	61.65251				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL9	On 19/02/2013	Spot Bond	100.00000		103.75816	100.00000	103.48796			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000		96.30607	100.00000	96.05263			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.57314		101.55732	100.57314	101.28860			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681		79.16888	215.26681	78.82249			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110		40.78759	133.33110	40.66432			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.14204		21.70424	122.14204	21.64273			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700		9.05724	113.35700	9.03295			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523		16.34148	123.70523	16.29806			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114		16.52965	102.18114	16.48791			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242		10.80741	99.83242	10.78068			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309		10.86335	99.82309	10.83649			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405		11.39637	99.81405	11.36820			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741		5.12599	106.48741	5.11294			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		21.34684	100.00000	21.29399			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435		3.73915	165.75435	3.72599			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318		12.68317	157.68318	12.64014			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600		3.02656	170.05600	3.01574			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN13	On 04/03/2013	Spot Bond	143.83197	131.88273	143.83197	131.39434			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.54931	172.68858	3.53647			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	79.14315	215.54135	78.79654			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	79.13886	215.58717	78.79222			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	91.68144	100.00000	91.46521			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.75448	71.58015	6.74450			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.75448	71.58015	6.74450			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	98.01929	100.36979	97.77155			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	12.23031	84.61000	12.20979			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	18.93315	92.57000	18.89919			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.88185	100.05362	10.85490			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	16.87378	95.34000	16.84286			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	31.57788	100.00000	31.51797			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	15.75104	94.00000	15.72247			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	14.75354	94.99000	14.72657			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	31.03073	89.20000	30.97566			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	29.59292	90.02000	29.53990			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	8.82741	101.37010	8.80529			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN48	On 13/04/2017	Spot Bond	101.21709	8.68422	101.21709	8.66248			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	28.29715	89.83000	28.24654			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	20.31539	136.93312	20.25726			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	23.85565	102.86000	23.80947			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	24.30516	96.69000	24.25928			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	23.35763	96.61000	23.31356			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	22.97992	96.38000	22.93664			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	9.22904	99.94804	9.20619			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	23.35138	121.81240	23.29009			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	73.24757	104.20000	73.10260			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	9.17072	101.30453	9.14774			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	20.79282	93.54000	20.75451			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	19.73809	92.85000	19.70191			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	1.94324	103.39542	1.93877			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.54255	149.61017	2.53476			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.17115	196.08295	2.16301			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	16.39929	95.40000	16.36898			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN65	On 05/07/2013	Spot Bond	107.27000	68.84249	107.27000	68.70349			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	16.26303	94.09000	16.23294			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	8.38998	100.00000	8.32500			0.00	0	200,000,000.00
ABS10	On 17/03/2018	Spot Bond	114.69202	13.02014	114.69202	12.98758			0.00	0	5,000,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	23.42690	105.76936	23.37203			0.00	0	4,700,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	9.39852	102.79126	9.37712			0.00	0	3,700,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	11.99315	101.48825	11.96599			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	110.44192	17.71413	110.44192	17.67115			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	125.04605	35.60422	125.04605	35.50207		2,500,921,000,000.00		20,000,000	10,000,000.00
ABS11	On 11/06/2014	Spot Bond	4.00000	121.04564	4.00000	121.00770			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	2.61306	274.59193	2.60068			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	123.88924	4.57923	123.88924	4.56612			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	2.41302	128.40915	2.40593			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	76.87218	99.53952	76.65700			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	94.27717	100.06620	94.04876			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	82.06805	100.07265	81.70790			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	24.46513	100.00000	24.40453			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	63.19593	100.53957	62.99330			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL024	On 20/04/2013	Spot Bond	101.66199	85.05276	101.66199	84.85860			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	63.19593	100.53957	62.99330			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	99.68118	101.42690	99.15491			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	86.60241	102.82057	86.41576			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	25.78184	111.03772	25.71901			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	19.92962	100.83941	19.88098			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	20.19479	100.86237	20.14549			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	23.95221	101.18756	23.89358			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	60.91526	100.06785	60.72074			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	60.86950	100.06721	60.67512			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	19.66439	100.81643	19.61640			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.32339	54.43317	8.31349			0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	53.38754	100.00000	53.38753			0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	53.38754	100.00000	53.38753			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	44.33716	100.61624	44.22915			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	59.23152	99.86961	59.08501			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	19.20000	100.00000	19.16357			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	16.12223	100.00000	16.09164			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL074	On 20/09/2015	Spot Bond	100.00000	16.12223	100.00000	16.09164			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	61.47962	100.07583	61.28328			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	17.36133	100.07969	17.31830			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	18.20261	100.08857	18.15749			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	16.98628	100.07573	16.94418			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	17.23969	100.07841	17.19697			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	17.35119	100.07959	17.30819			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	9.73349	103.08180	9.71115			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	9.73349	103.08180	9.71115			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	9.77834	103.10163	9.75591			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	16.78352	100.07361	16.74193			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	9.77834	103.10163	9.75591			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	9.68860	103.06198	9.66639			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	28.02252	79.64238	27.97758			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	29.44780	100.07204	29.37483			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	60.67151	100.07100	60.52118			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	16.46745	99.94507	16.42669			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL093	On 20/12/2013	Spot Bond	100.07100	60.67151	100.07100	60.52118			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	8.86049	100.07684	8.83853			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	8.69058	100.07933	8.66904			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	8.64460	100.08039	8.62317			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	8.42242	100.07826	8.40154			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	60.40172	100.06560	60.25206			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	9.40639	100.07361	9.38309			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	80.93403	101.31884	80.69422			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	10.32854	110.28658	10.30063			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	41.31141	100.06728	41.20904			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	47.80022	105.71996	47.68828			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	54.30239	100.99526	54.16521			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	7.42184	101.18059	7.40326			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	7.36846	102.01291	7.34988			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	9.60000	100.00000	9.58179			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	54.88255	101.04786	54.74537			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.14663	100.00000	4.13740			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.32633	100.00000	5.31440			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL126	On 20/09/2016	Spot Bond	72.59933	13.76785	72.59933	13.74728			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.21107	127.83552	3.20232			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.33443	127.87043	3.32534			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	8.18513	100.07569	8.16484			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	31.12992	100.62321	31.05410			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	31.12992	100.62321	31.05410			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	54.88255	101.04786	54.74537			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	30.73067	100.51806	30.65588			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	29.52657	100.07299	29.45341			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	29.47406	100.07235	29.40103			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	7.94738	101.33418	7.92747			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	11.98908	100.41093	11.95927			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	7.93636	101.33457	7.91648			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	9.48074	103.90444	9.45884			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	9.52438	103.93140	9.50238			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	29.47675	100.22094	29.40361			0.00	0	20,000,000.00
ACL143	On 20/12/2016	Spot Bond	100.59173	12.04709	100.59173	12.01709		27,260,358,830.00	271,000	542,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL144	On 20/12/2016	Spot Bond	99.93469	11.46598	99.93469	11.43761			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	8.21844	100.07603	8.19807			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	67.89589	100.93686	67.72635			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	41.08840	100.27790	40.98640			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	40.94686	100.06196	40.84541			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	10.31839	100.07446	10.29282			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	43.53406	100.76536	43.42788			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	21.07205	100.06587	21.01984			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	20.90892	100.06402	20.85711			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	21.22559	100.06760	21.17300			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	10.29668	100.07424	10.27117			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	9.91685	100.07047	9.89228			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	21.10085	100.06619	21.04857			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	21.20640	100.06739	21.15385			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	13.58926	102.65284	13.55819			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	16.29693	100.06844	16.25654			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	21.14883	100.06674	21.09642			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	43.24552	100.09530	43.13834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL165	On 20/06/2017	Spot Bond	100.18292	21.35602	100.18292	21.30305				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	41.06478	100.06691	40.96303				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	10.38923	108.26890	10.36456				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	10.26414	100.07386	10.23870				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.58809	103.66222	4.57665				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	21.19681	100.06728	21.14428				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	21.21603	100.06735	21.16347				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	10.18771	100.07626	10.16247				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	8.53131	100.07891	8.51017				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.97800	100.07361	7.95823				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	60.99822	100.07223	60.80342				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	29.70052	100.07839	29.62692				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	21.67568	100.07574	21.62198				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	10.73030	100.08155	10.70371				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	10.18771	100.07626	10.16247				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	8.58663	100.07944	8.56535				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	9.52638	100.07796	9.50278				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL185	On 20/09/2022	Spot Bond	100.07839	8.10476	100.07839	8.08468			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	11.38260	100.07515	11.35440			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	8.32258	100.07965	8.30196			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	8.46685	100.08103	8.44587			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	60.41087	100.06425	60.21797			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	60.47195	100.06489	60.27886			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	16.12377	100.06989	16.08382			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	16.27584	100.07148	16.23551			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	8.41577	100.08134	8.39491			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	8.41577	100.08134	8.39491			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	11.32709	100.08737	11.29902			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	9.40599	100.07679	9.38269			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	11.24029	100.08652	11.21244			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	11.27284	100.08684	11.24491			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	11.32709	100.08737	11.29902			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	6.68128	85.50175	6.66815			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	8.60458	100.08315	8.58325			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	8.60458	100.08315	8.58325			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01670	100.00000	100.00000	0.01666			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	92.01780	103.67806	91.79874				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.22039	100.00000	4.21017				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	30.83319	100.56844	30.75812				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	31.51460	100.63477	31.43781				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	31.96865	100.67892	31.89073				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	14.83458	101.20949	14.79745				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	15.50512	101.34649	15.46626				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	16.39710	101.52904	16.35594				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	11.51016	108.27946	11.48268				0.00	0	4,300,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	12.04276	124.59492	12.01076				0.00	0	26,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	30.47210	100.00000	30.39664				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	18.88956	115.64616	18.84199				0.00	0	14,200,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	29.12985	100.00000	29.05772				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.41801	100.00000	14.38592				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.22619	154.79211	4.21204				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	40.26864	129.92747	40.15924				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANG02	On 11/10/2013	Spot Bond	101.15622	84.77971	101.15622	84.58110			0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	10.76048	99.92565	10.73385			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	12.38665	112.23984	12.35637			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	19.30275	101.18527	19.25445			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	8.89601	101.23711	8.87373			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	58.71850	100.00000	58.57309			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	21.78045	114.82122	21.72622			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	99.81750	9.77141	99.81750	9.74725			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	59.77389	100.11329	59.58295			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	66.01599	103.73691	65.86376			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	28.57868	99.83571	28.50802			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	33.45186	105.24488	33.37424			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	13.45376	111.52726	13.42104			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	45.99660	100.88946	45.88428			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	17.75895	104.32215	17.71329			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	79.39969	99.81811	79.06793			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	20.10893	102.00706	20.05824			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA05	On 30/09/2015	Spot Bond	101.95171	20.09455	101.95171	20.04392				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	14.15900	99.81798	14.12400				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	20.00944	101.94160	19.95902				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	13.39914	104.59763	13.36459				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	19.36927	99.81335	19.32139				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	19.36927	99.81335	19.32139				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	16.35316	99.81340	16.31274				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	16.89187	101.35805	16.84953				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	17.76522	102.22265	17.72035				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	20.10893	102.00706	20.05824				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	17.11235	102.70168	17.06895				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	11.75352	102.35327	11.72380				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	13.84409	99.82359	13.80987				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	13.84543	99.81671	13.81121				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	13.84543	99.81671	13.81121				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	30.48407	99.82722	30.40871				0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	92.23740	99.86832	92.02010				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA22	On 30/09/2015	Spot Bond	97.82330	18.71416	97.82330	18.66872			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	12.93687	103.70924	12.90378			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	14.21083	99.79214	14.17571			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	12.24524	100.04409	12.21490			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.57355	99.77076	1.56966			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	11.94415	92.33087	11.91662			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	59.00942	99.87024	58.82131			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	17.87729	99.83486	17.83309			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	9.48736	99.06007	9.46406			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.64428	99.81958	0.64269			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	20.76855	104.16088	20.71521			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	18.92852	103.97505	18.87998			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	16.32445	106.00425	16.28187			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	14.05972	99.75847	14.02498			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.26514	99.75846	0.26449			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.64158	100.00000	6.62898			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.23328	100.00000	20.18317			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.41456	100.00000	18.36895			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.36701	100.00000	11.33886			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.37715	100.00000	11.34866			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.74326	100.00000	13.70923			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.90829	100.00000	11.87881			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	95.61313	100.20198	95.37545		5,010,099,000,000.00	50,000,000	50,000,000.00	
BCP1	On 30/09/2014	Spot Bond	102.32067	30.64435	102.32067	30.56690			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	18.98256	102.37811	18.93456			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	1.98889	169.54509	1.98216			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	9.77947	150.32167	9.75491			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	11.30373	150.48996	11.27533			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	9.83426	105.72100	9.81136			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	46.64325	101.02420	46.52923			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	83.36164	101.68745	83.10711			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	44.70681	100.66680	44.59787			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311A	On 08/02/2014	Spot Bond	100.64029	44.24537	100.64029	44.13757			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	83.14793	104.00756	82.89019			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	54.02892	100.90417	53.89253			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	92.20658	101.68177	91.98597			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	8.16946	100.33377	8.14917			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	29.21586	100.06919	29.14347			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	40.27044	100.00000	40.17288			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	71.88206	100.00000	71.74745			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	11.72568	101.11913	11.69635			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	11.77213	101.12772	11.74269			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	11.91148	101.15348	11.88168			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.37554	101.23934	12.34456			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	12.83897	101.32517	12.80681			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	14.13325	101.56516	14.09776			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.64956	100.00000	5.63557			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	9.42395	100.93890	9.40041			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	9.75222	100.99127	9.72785			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	9.89281	101.01372	9.86809			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A4	On 30/10/2016	Spot Bond	101.02120	9.93966	101.02120	9.91482			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	10.50143	101.11093	10.47517			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	11.24911	101.23048	11.22095			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.53593	100.00000	3.52717			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.53593	100.00000	3.52717			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.43069	100.10441	9.40731			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	10.03443	100.11338	10.00957			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	10.19908	100.11583	10.17380			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	14.01314	107.76177	13.97981			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	10.69298	100.12316	10.66647			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	11.57087	100.13609	11.54219			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.53638	100.00000	2.53010			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.53638	100.00000	2.53010			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	38.18833	110.26280	38.09730			0.00	0	3,600,000.00
BID04	On 23/11/2017	Spot Bond	100.53667	9.08903	100.53667	9.06692			0.00	0	500,000.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	67.47000	96.69296	71.23659			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	99.39485	98.92248	99.39485	98.65672			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC28	On 20/02/2013	Spot Bond	99.18162	95.09059	99.18162	94.84552			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	16.23568	100.49749	16.19618			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.53188	100.00000	7.51363			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.91571	100.60117	7.89642			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	16.25695	100.49926	16.21739			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	16.60776	100.52855	16.56734			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	17.24530	100.58172	17.20330			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	19.89744	100.80214	19.84890			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	15.42503	101.17004	15.38727			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	83.72933	100.10916	83.35353			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	83.98030	100.17136	83.72546			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	60.80640	100.07370	60.65573			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	78.57658	100.27042	78.41656			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.77026	100.00000	8.74853			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	32.93463	112.83919	32.85332			0.00	0	3,800,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	17.29227	121.22515	17.24706			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	101.55684	13.14517	101.55684	13.10643			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	44.37912	100.95576	44.27069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11	On 06/05/2016	Spot Bond	108.79348	17.23628	108.79348	17.19496				0.00	0	25,600,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	15.47780	109.29382	15.44056				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	9.94559	101.38676	9.82003				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	10.89562	110.62195	10.86959				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	23.13108	100.52977	23.07477				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	13.01343	105.82127	12.98292				0.00	0	8,500,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	11.54253	100.81182	11.51436				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	15.54420	105.70562	15.50840				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	10.50400	100.97754	10.47833				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	11.07520	100.26196	11.04771				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	11.33708	123.26011	11.30722				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	11.06678	119.72199	11.03829			239,443,980,000.00		2,000,000	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	13.07020	123.54995	13.03552			12,849,194,800,000.00		104,000,000	31,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	15.47874	100.40002	15.44027				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	21.08138	107.22537	21.03144				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	33.00999	100.86678	32.92851				0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	106.55741	101.10082	106.27628				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR7	On 22/07/2014	Spot Bond	102.24997	41.77816	102.24997	41.67263			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	26.28679	102.59156	26.22018			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	23.68357	100.41408	23.62470			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	98.08108	100.11325	97.84336			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	45.49290	100.18762	45.38004			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	82.06796	100.07319	81.70781			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	91.68144	100.00000	91.46521			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	91.68144	100.00000	91.46521			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	91.68144	100.00000	91.46521			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	91.68144	100.00000	91.46521			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	82.06796	100.07319	81.70781			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	82.06796	100.07319	81.70781			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	63.17359	100.53672	62.97104			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	82.08769	100.07373	81.72745			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	81.89040	100.06833	81.53104			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	81.73257	100.06400	81.37391			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	92.43436	100.60353	91.98543			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	23.57185	101.15466	23.51415			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN127	On 01/07/2013	Spot Bond	99.83222	84.03960	99.83222	83.78528			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	23.42389	101.14186	23.36657			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	60.90747	100.06829	60.71298			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	60.64054	100.06451	60.44690			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	24.20571	101.20948	24.14644			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	63.83265	100.61649	63.63230			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	63.83144	100.58787	63.63113			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	63.57381	100.59448	63.36988			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	82.12714	100.07482	81.76673			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	81.98904	100.07103	81.62924			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	61.17439	100.07206	60.97905			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	68.84713	106.64650	68.68476			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	93.24004	103.71200	93.02317			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	66.41675	104.51633	66.26266			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	65.38657	100.85780	65.18091			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	43.20810	100.09542	43.10101			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	61.37695	100.79729	61.22387			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN157	On 20/12/2013	Spot Bond	100.79729	61.37695	100.79729	61.22387			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	85.31263	101.28023	85.11803			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	24.02761	100.83563	23.96896			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	17.59524	100.00000	17.55168			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	17.40203	100.00000	17.35893			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	41.15741	100.00000	41.05434			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	41.15741	100.00000	41.05434			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	41.15741	100.00000	41.05434			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	41.15741	100.00000	41.05434			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	41.15741	100.00000	41.05434			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	41.15741	100.00000	41.05434			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	16.93544	100.07575	16.89348			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	41.15741	100.00000	41.05434			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	91.80975	100.04314	91.59315			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	92.37237	100.23356	92.15407			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	92.01166	100.08420	91.79449			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	92.01504	100.05746	91.79791			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	40.26213	100.00000	40.16243			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN179	On 20/03/2016	Spot Bond	100.06980	13.17194	100.06980	13.13931				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	15.87145	100.15069	15.83210				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	10.95792	99.78582	10.93344				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	15.87145	100.15069	15.83210				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	12.35460	101.41261	12.32363				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	47.29468	100.22617	47.17733				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	48.41340	100.17009	48.29334				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	8.19615	108.36668	8.17688				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	14.83172	99.52839	14.79594				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	4.05149	108.34841	4.04108				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	16.20005	102.60151	16.16303				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	48.64569	100.25498	48.52496				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	15.87145	100.15069	15.83210				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	15.87145	100.15069	15.83210				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.61015	107.96614	4.59823				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN199	On 13/09/2016	Spot Bond	107.75628	8.44489	107.75628	8.42308			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	15.28527	100.11142	15.24738			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	94.14981	100.00002	93.92404			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	94.58674	100.07054	94.35758			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	82.53356	100.08593	82.17132			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	62.34935	100.10498	62.19481			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	26.84324	101.25895	26.77603			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	26.91164	101.27689	26.84423			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	14.28893	105.79026	14.25564			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	27.27419	101.32709	27.19731			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	27.01907	101.30689	26.95138			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	10.31856	101.18509	10.29273			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	10.31672	101.19643	10.29089			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	14.30038	105.99233	14.26701			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	14.30038	105.99233	14.26701			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	45.59724	107.65143	45.47665			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	45.94360	110.88445	45.81888			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	12.93997	104.90153	12.91003			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN226	On 20/12/2016	Spot Bond	100.07790	11.92384	100.07790	11.89429				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	12.84465	100.08711	12.81283				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	83.80704	100.16277	83.42904				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	83.82316	100.16385	83.44508				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	26.59339	101.18605	26.52684				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	26.59339	101.18605	26.52684				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	48.78510	100.17539	48.66410				0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	100.85155	99.72446	100.85155	99.45043				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	85.58228	101.40617	85.38686				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	85.58228	101.40617	85.38686				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	16.66609	100.16285	16.62476				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	10.40750	100.71861	10.38213				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	101.98840	100.63163	101.71839				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	10.74694	100.07925	10.72032				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	22.47442	100.51081	22.41973				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.75645	100.54638	10.73026				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	13.63870	103.07581	13.60792				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN243	On 24/02/2019	Spot Bond	103.07581	13.63870	103.07581	13.60792			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	22.41974	100.51075	22.36518			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	22.43966	100.51227	22.38505			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	15.81873	99.62826	15.78053			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	15.53110	100.86363	15.49319			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	21.29719	100.17567	21.24438			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	15.21282	100.84631	15.17568			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	20.84197	99.94994	20.79038		399,799,760,000.00	4,000,000	2,000,000.00	
CLN251	On 26/03/2015	Spot Bond	99.94994	20.84197	99.94994	20.79038		0.00	0	0.00	
CLN252	On 26/03/2015	Spot Bond	99.94994	20.84197	99.94994	20.79038		199,899,880,000.00	2,000,000	1,000,000.00	
CLN253	On 26/03/2015	Spot Bond	99.94994	20.84197	99.94994	20.79038		399,799,760,000.00	4,000,000	2,000,000.00	
CLN254	On 26/03/2015	Spot Bond	99.94994	20.84197	99.94994	20.79038		0.00	0	0.00	
CLN255	On 26/03/2015	Spot Bond	99.94850	21.01326	99.94850	20.96124		0.00	0	0.00	
CLN256	On 26/03/2017	Spot Bond	99.94597	9.89535	99.94597	9.87085		0.00	0	0.00	
CLN257	On 26/03/2017	Spot Bond	99.94597	9.89535	99.94597	9.87085		0.00	0	0.00	
CLN258	On 26/03/2017	Spot Bond	99.94597	9.89535	99.94597	9.87085		0.00	0	0.00	
CLN259	On 26/03/2017	Spot Bond	99.94597	9.89535	99.94597	9.87085		0.00	0	0.00	
CLN260	On 26/03/2017	Spot Bond	99.94597	9.89535	99.94597	9.87085		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN261	On 26/03/2017	Spot Bond	99.94556	9.94900	99.94556	9.92438			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	12.32154	110.57517	12.29161			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	43.02963	100.09271	42.92298			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	30.95103	100.59304	30.87565			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	88.59276	99.85267	88.38506			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	41.41017	100.09928	41.30754			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	41.41017	100.09928	41.30754			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	8.95224	101.01926	8.92961			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	11.86996	100.09028	11.84055			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	14.68265	100.79299	14.64682			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	13.49714	100.10632	13.46369			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	10.02485	100.07520	10.00001			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.97059	100.07467	9.94589			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	10.02531	100.07203	10.00047			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	10.30554	100.58176	10.28045			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	11.92944	100.62464	11.90037			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	11.90040	100.62450	11.87141			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN278	On 20/06/2017	Spot Bond	100.07182	10.00361	100.07182	9.97882			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	24.17007	100.10367	24.11016			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	10.37273	100.32695	10.34696			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	21.10120	100.05044	21.04892			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	20.77145	99.94992	20.72004			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	16.32640	100.07255	16.28594			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	11.00149	100.08473	10.97423			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	11.00149	100.08473	10.97423			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	11.00149	100.08473	10.97423			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	11.00149	100.08473	10.97423			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	8.31585	100.79550	8.29556			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.66308	100.46527	9.63905			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	11.12991	99.93367	11.10237			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	11.12991	99.93367	11.10237			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	11.02259	99.93449	10.99532			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	10.90025	99.84728	10.87329			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	11.02259	99.93449	10.99532			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	10.98052	99.84633	10.95337			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN296	On 20/12/2017	Spot Bond	100.08705	1.59813	100.08705	1.59416			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	10.90025	99.84728	10.87329			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	10.92727	99.84728	10.90025			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	10.98052	99.84633	10.95337			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.94476	100.00000	5.93004			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	6.05441	100.00000	6.03942			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.59820	100.08579	1.59424			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.60329	100.00000	1.59932			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.60329	100.00000	1.59932			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.60329	100.00000	1.59932			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	0.90194	100.00000	0.89906			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	0.90194	100.00000	0.89906			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	24.94079	100.00000	24.88590			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN40	On 07/02/2016	Spot Bond	100.00000	24.94079	100.00000	24.88590			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.70106	35.42491	0.70043			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	82.40690	156.72722	82.12457			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	96.69365	100.26956	96.45131			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	96.64810	100.26726	96.40590			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	146.34271	100.00000	145.94699			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	128.04805	156.52494	127.58369			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	96.60256	100.26496	96.36047			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	89.79423	154.89181	89.46246			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	82.83980	100.90305	82.65602			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	82.83980	100.90305	82.65602			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	4.62326	164.96027	4.60554			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	87.55058	98.96405	87.35935			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	87.56844	98.95402	87.37718			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	96.64810	100.26726	96.40590			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	96.64810	100.26726	96.40590			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	14.96569	100.00000	14.92863			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00049	100.00000	0.00049				0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	90.07027	102.57148	89.86266				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	8.47151	127.81539	8.44854				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	20.18761	80.28000	20.15504				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	20.23896	80.11138	20.20636				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	10.99162	101.51920	10.96403				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	10.99162	101.51920	10.96403				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	12.08455	100.07895	12.05461				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	11.48489	100.07296	11.45643				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	10.29669	100.07419	10.27118				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	81.61453	101.51807	81.37087				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	10.40475	100.07839	10.37896				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.19402	101.17107	9.17102				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	18.51026	112.14249	18.46480				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	88.71669	102.77374	88.51513				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04	On 05/06/2018	Spot Bond	104.83082	10.83330	104.83082	10.80824			0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	11.53598	123.34967	11.50557			0.00	0	342,108,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	18.67201	109.68398	18.62720			0.00	0	500,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	12.92619	116.79754	12.89338			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	105.59598	5.86800	105.57905			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	30.54966	100.46415	30.47452			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.43197	100.49279	10.40658			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	22.32512	100.39083	22.26964			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	18.76479	100.94063	16.23645			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	93.80745	100.39538	93.56603			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	91.23016	100.24848	91.00214			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	90.67888	100.00000	90.46602			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	90.14405	101.22658	89.93073			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	14.10496	100.00000	14.07003			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	101.28943	6.86000	101.25126			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	82.86429	100.00000	82.68136			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	41.39261	102.15380	41.28815			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD04	On 03/07/2015	Spot Bond	102.26580	23.14326	102.26580	23.08479				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	59.17484	102.03232	59.02565				0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	69.75789	105.76710	69.59713				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	16.51714	127.91650	16.47233				0.00	0	15,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	12.78216	116.63462	12.75029			28,044,794,379,000.00		240,450,000	113,550,426.00
DV23	On 27/02/2023	Spot Bond	119.62218	12.51057	119.62218	12.47873			43,781,717,880,000.00		366,000,000	169,426,436.00
E170	On 01/08/2020	Spot Bond	146.45461	9.24179	146.45461	15.94411			6,736,912,060,000.00		46,000,000	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	16.48696	104.01633	16.44467				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	24.34030	100.57434	24.27971				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	9.91437	100.62205	9.88968				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	4.03712	100.65378	4.02706				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.64308	100.68546	1.63899				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	11.59354	128.03785	11.56206			20,486,056,000,000.00		160,000,000	63,000,000.00
EL28	On 02/05/2028	Spot Bond	1.64500	117.92330	1.62000	118.26957			261,555,000,000.00		159,000,000	40,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.19451	104.49020	2.18896				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	9.19134	117.22671	9.16794				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	13.15690	117.96601	13.12324			6,370,164,540,000.00		54,000,000	54,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond	108.44717	11.47266	108.44717	11.44522			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	17.20495	100.61804	17.16304			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	64.92637	100.74391	64.76803			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	95.52635	100.55022	95.27562			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	102.04994	100.00000	101.77996			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	37.27712	100.00000	37.18481			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	95.29301	100.00000	95.05772			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	38.24208	100.00000	38.11102			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	83.68562	100.00000	83.49924			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	27.32919	124.62183	27.25057			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	24.47127	105.65441	24.41399			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	18.11954	106.40064	18.07212			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	9.84464	101.27791	9.81999			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	32.16679	100.72291	32.08837			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	31.57208	100.66122	31.49514			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00129	100.64003	0.00128			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	32.30399	100.73714	32.22522			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00128	100.71039	0.00127			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA10	On 17/08/2013	Spot Bond	100.58516	64.56971	100.58516	64.36709			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	31.06862	100.60896	30.99294			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	17.39605	100.62801	17.35368			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	64.58334	100.58802	64.38068			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	0.00129			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	20.50212	107.62781	20.45367		1,506,789,340,000.00	14,000,000	6,924,000.00	
ES18	On 20/04/2018	Spot Bond	115.04070	11.22922	115.04070	11.20121		124,773,143,220,000.00	084,600,000	508,300,457.00	
ES23	On 25/01/2023	Spot Bond	123.79417	8.23597	123.79417	8.21407		10,002,568,936,000.00	80,800,000	261,000,539.00	
ES26	On 02/04/2026	Spot Bond	101.89369	10.15479	101.89369	10.13184		4,544,458,574,000.00	44,600,000	69,000,750.00	
ES33	On 15/09/2033	Spot Bond	8.92000	89.57967	8.89000	89.81030		6,429,759,000,000.00	720,825,000	611,025,881.00	
FIFB01	On 24/08/2015	Spot Bond	100.52379	17.34310	100.52379	17.30089			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	56.90275	101.23849	56.76028			0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	89.88794	100.14918	89.66679			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.20785	100.00000	10.18312			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	9.93354	100.00000	9.90947			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	65.27727	100.72700	65.07219			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3C	On 15/08/2013	Spot Bond			100.75346	65.39092	100.75346	65.18543			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond			100.83807	65.75449	100.83807	65.54771			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond			100.88562	65.95894	100.88562	65.75142			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond			106.83968	34.66372	106.83968	34.58185			0.00	0	15,100,000.00
FRB05	On 21/12/2018	Spot Bond			102.29365	9.84997	102.29365	9.82764			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond			100.22508	12.50216	100.22508	12.47114			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond			100.22502	9.03083	100.22502	9.00842			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond			101.16350	10.33934	101.16350	10.31347			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond			101.09860	0.01737	101.09860	0.01733			202,197,200,000.00	2,000,000	4,000,000.00
FRBC21	On 21/12/2018	Spot Bond			109.77327	12.60990	109.77327	12.57963			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond			98.22086	9.81592	98.22086	9.79200			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond			100.00000	54.94686	100.00000	54.81268			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond			215.70757	79.12758	215.70757	78.78085			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond			105.50847	71.65181	105.50847	71.50935			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond			127.58470	2.46144	127.58470	2.45424			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond			273.62971	2.62061	273.62971	2.60823			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond			149.98730	2.53802	149.98730	2.53023			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond			199.45863	2.13999	199.45863	2.13186			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN04	On 15/09/2015	Spot Bond	121.07209	23.50443	121.07209	23.44304				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	28.79974	100.00000	28.73529				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	28.79974	100.00000	28.73529				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.63989	52.69690	3.63567				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.45637	33.20196	3.45366				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.72599	31.98407	3.72316				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	41.72428	100.55103	41.63101				0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	83.45580	101.09338	83.26754				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	15.04331	100.83125	15.00659				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	45.58815	100.12935	45.47513				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	42.09253	100.07866	41.98821				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	14.68015	100.80714	14.64432				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	14.68015	100.80714	14.64432				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	10.88198	100.52930	10.85491				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	14.46446	100.79281	14.42916				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	11.87005	100.08975	11.84063				0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	90.87297	100.50743	90.43833				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC110	On 15/06/2016	Spot Bond	100.15766	16.32706	100.15766	16.28657			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	10.45948	100.07580	10.43356			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	11.34926	100.08460	11.32113			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	43.54215	100.10209	43.43423			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.89086	98.00000	9.86584			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.59479	100.00000	9.57004			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	16.16813	100.15523	16.12804			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	11.32709	100.08737	11.29902			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	13.38832	100.10732	13.35513			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	14.31023	100.11620	14.27477			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	10.86051	100.08283	10.83360			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	11.78354	102.36455	11.75373			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	15.60071	100.12857	15.56203			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	11.16433	100.08579	11.13667			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.37641	100.00000	7.35739			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	11.98832	100.10168	11.95860			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	14.07748	100.12161	14.04259			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	10.95989	100.09179	10.93273			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC129	On 20/09/2017	Spot Bond	100.09811	11.61636	100.09811	11.58756				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	13.43221	100.11547	13.39892				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	12.54622	100.10701	12.51513				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	13.96811	100.12057	13.93349				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	14.75550	100.12805	14.71891				0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	13.39939	100.11516	13.36618				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	13.01658	100.11151	12.98431				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	11.78046	100.09968	11.75126				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	11.58353	100.09779	11.55482				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	14.25246	100.12327	14.21713				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	14.08841	100.12172	14.05350				0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	13.64001	100.11745	13.60621				0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	14.27433	100.12348	14.23895				0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	12.27275	100.10439	12.24233				0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.00366	100.09221	10.97639				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.42789	100.07700	9.40452				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	14.89765	100.12940	14.86072				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC146	On 20/09/2014	Spot Bond	100.09221	30.84703	100.09221	30.77058			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	19.41796	100.10419	19.36984			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.66024	100.72629	13.62693			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	18.94167	100.09926	18.89472			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	10.30337	100.08547	10.27783			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.37423	98.00000	1.37075			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	10.41279	100.08652	10.38699			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	9.54827	100.07817	9.52461			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	9.84376	100.08103	9.81936			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	12.74312	100.10890	12.71153			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	54.07448	100.20368	53.90161			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	37.20646	100.21459	37.11414			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	58.31939	100.20368	58.13295			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	37.11962	100.19795	37.02754			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.59858	100.07944	1.59461			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.65519	100.38297	0.65356			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	42.11649	100.57737	42.02232			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	38.44953	101.33365	38.35318			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC37	On 20/06/2015	Spot Bond	100.08266	22.58819	100.08266	22.53221				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	17.59446	100.08218	17.55086				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	55.57748	101.28616	55.43827				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.25088	98.45245	10.22585				0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	94.90081	115.36525	94.61701				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	81.12594	101.29693	80.88487				0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	41.42301	100.06887	41.32037				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	9.30526	101.11641	9.28199				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.13153	115.36587	5.11863				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	12.57709	100.08387	12.54593				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	12.67345	100.08483	12.64204				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	3.93053	115.54905	3.92064				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	28.94969	113.64754	28.88954				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	3.60686	115.36587	3.59780				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.22176	117.71276	5.20842				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	9.48447	118.00209	9.46424				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC76	On 28/07/2017	Spot Bond	101.27177	10.27920	101.27177	10.25346			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	19.46081	100.00000	19.41262			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	19.11269	100.20020	19.06528			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	17.40762	100.17418	17.36445			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	107.96500	4.73000	107.92905			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	17.61947	100.17741	17.57577			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	11.33496	100.07144	11.30688			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	12.51284	100.08326	12.48183			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	32.76437	100.11237	32.68316			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	14.09730	100.09907	14.06236			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	13.69051	100.09502	13.65658			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	93.74599	100.06298	93.51888			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	93.75461	100.06521	93.52747			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	93.79058	100.06023	93.56337			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	93.87905	100.06131	93.65162			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	10.92607	100.08049	10.89900			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	16.56015	100.16123	16.51908			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	10.91522	100.08038	10.88818			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC97	On 20/03/2015	Spot Bond	97.80179	24.41460	97.80179	24.35533			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	17.10043	100.16949	17.05802			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	15.13407	100.83728	15.09714			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	67.59460	99.94942	67.38366			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	69.44290	101.49845	69.22328			0.00	0	260,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	67.78286	99.46188	67.57222			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	69.00955	103.49133	68.78759			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	68.39398	97.69123	68.18474			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	67.63784	100.87998	67.42506			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	68.12816	101.02852	67.91357			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	68.73016	101.21079	68.51332			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	69.10792	101.32512	68.88969			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	17.69041	144.28965	17.63382			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	62.08395	100.90946	61.88425			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	37.55391	103.60434	37.45792			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	19.58633	101.69223	19.53710			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	14.44440	103.43851	14.40753		2,068,770,200,000.00	20,000,000	10,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ17	On 04/04/2017	Spot Bond	102.25429	8.91897	102.25429	8.89644			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.66712	101.76484	8.64578			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	13.69261	100.00000	13.66663			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.71858	261.70847	2.70611			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.62250	273.38978	2.61012			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.76181	256.75899	2.74931			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.24684	123.65104	2.24088			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	6.88341	101.04016	6.86620			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.47885	123.78317	2.47175			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	12.40754	101.29456	12.37646			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	10.60385	101.45459	10.57725			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	66.15059	101.10626	65.94209			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	6.76284	100.92257	6.74633			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	60.31137	100.00005	60.16203			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.17763	98.38735	2.17237			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	90.77729	101.21006	90.56045			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	93.48938	100.00000	93.26410			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	90.86034	100.42877	90.42396			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS68	On 09/11/2024	Spot Bond	100.00000	0.92778	100.00000	0.92553				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	13.15825	104.97509	13.12423				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	87.45748	100.28475	87.04395				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	85.83836	100.19981	85.44030				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	8.12059	100.80772	8.10078				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	17.39473	101.07593	17.35124				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.05453	100.44759	9.03201				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	41.44266	100.17395	41.33987				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.73182	100.76967	15.69260				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	37.30819	100.98200	37.21500				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	66.03133	100.85889	65.82364				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	12.69342	102.64440	12.66124				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	54.48955	100.85054	54.35359				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.64878	108.09035	2.64196				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	1.64774	101.11747	1.64371				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	57.91027	100.16642	57.76665				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	35.18134	107.16699	35.09805			3,215,009,700,000.00	30,000,000	25,400,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX15	On 14/03/2015	Spot Bond	108.33117	26.04247	108.33117	25.98026			0.00	0	1,000,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	14.53388	107.16932	14.49947			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	12.54320	109.08100	12.51306			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	12.54889	117.62764	12.51705			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	10.21749	108.91524	10.19297			0.00	0	2,400,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	10.38205	118.59653	10.35553			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	12.81150	109.40010	12.78116			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	11.48391	86.57971	11.46124			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	15.78577	100.55204	15.74649			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	15.20337	101.32185	15.16528			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	20.02876	101.40666	19.97853			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	13.98358	107.64302	13.95054			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	101.93862	100.00000	101.67857			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	52.93753			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	98.58911	100.00000	98.33824			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.79486	49.80210	100.79486	49.80208			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	93.08797	100.37860	92.85027			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT22	On 30/04/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648		22,300,000,000,000.00	223,000,000	400,000,000.00	
GRA292	On 15/02/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263		0.00	0	0.00	
GRA300	On 15/02/2013	Spot Bond	99.24126	96.33307	99.24126	96.08141		0.00	0	0.00	
GRA301	On 20/03/2013	Spot Bond	98.75737	88.71800	98.75737	88.50555		0.00	0	0.00	
GRB90	On 26/04/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111		0.00	0	0.00	
GRD166	On 15/02/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263		0.00	0	0.00	
GRD181	On 31/01/2013	Spot Bond	99.45694	50.13615	99.45694	50.13613		0.00	0	0.00	
GRD182	On 04/02/2013	Spot Bond	99.40089	99.18963	99.40089	98.92241		0.00	0	0.00	
GRD183	On 12/04/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560		0.00	0	0.00	
GRD184	On 17/04/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644		0.00	0	0.00	
GRD185	On 02/05/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386		0.00	0	0.00	
GRD186	On 08/05/2013	Spot Bond	100.00000	99.99980	100.00000	99.99973		0.00	0	0.00	
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.47284	101.20169	7.45414		0.00	0	0.00	
GRDC1	On 10/01/2018	Spot Bond	101.57032	9.28084	101.57032	9.25754		0.00	0	0.00	
GRH1A1	On 25/10/2017	Spot Bond	100.58455	7.59941	100.58455	7.58050		0.00	0	0.00	
GRH1A2	On 25/10/2017	Spot Bond	100.59878	7.74742	100.59878	7.72813		0.00	0	0.00	
GRH1A3	On 25/10/2017	Spot Bond	100.62628	8.03347	100.62628	8.01346		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.09935	100.00000	2.09394			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	8.38836	100.66039	8.36747			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	8.88091	100.70773	8.85879			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.25900	30.00307	100.25900	29.92859			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	13.80922	101.08226	13.77544		60,649,356,000.00		600,000	600,000.00
GRT03	On 15/10/2015	Spot Bond	101.25499	14.88863	101.25499	14.85135			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	11.14402	100.11004	11.11639			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	25.97942	101.64234	25.91415			0.00	0	3,500,000.00
GRT06	On 11/12/2017	Spot Bond	100.23736	9.03865	100.23736	9.01621			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	11.47629	99.99999	11.44787			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	19.31808	101.18024	19.26974			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.94260	100.20054	8.92042			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			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	52.45745	101.50868	52.45744			0.00	0	0.00
HMS1B3	On 19/02/2013	Spot Bond	101.50868	52.45745	101.50868	52.45744			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00015	100.00000	50.00014				0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	75.52692	100.00000	75.38549				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	79.29586	101.18125	79.06592				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	19.53431	101.21718	19.48541				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	19.68102	107.10005	19.62920				0.00	0	0.00
HMS1C2	On 19/02/2013	Spot Bond	101.59173	52.58466	101.59173	52.58465				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	79.35264	101.22625	79.12245				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	19.82684	101.28016	19.77718				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	17.55673	117.06290	17.50673				0.00	0	0.00
HMS1D2	On 19/02/2013	Spot Bond	101.69896	52.74907	101.69896	52.74907				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	79.45479	101.30724	79.22416				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	20.20259	101.36111	20.15195				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	18.40120	114.94363	18.34963				0.00	0	0.00
HMS1E2	On 19/02/2013	Spot Bond	102.07916	53.33026	102.07916	53.33025				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	79.59095	101.41519	79.35974				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	20.66130	101.46001	20.60947				0.00	0	0.00
HMS1F2	On 19/02/2013	Spot Bond	102.24978	53.68675	102.24978	53.68674				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1G2	On 19/02/2013	Spot Bond	102.77072	54.53517	102.77072	54.53516			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	8.19055	120.49879	8.16924		626,593,708,000.00	5,200,000	32,904,000.00	
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.57931	278.97229	2.56696		0.00	0	96,387,000.00	
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.57559	279.46415	2.56324		0.00	0	0.00	
HWAY34	On 31/07/2034	Spot Bond	109.78196	8.44618	109.78196	8.42579		1,185,645,168,000.00	10,800,000	29,400,000.00	
HWAY35	On 31/07/2035	Spot Bond	110.08516	8.42297	110.08516	8.40259		0.00	0	0.00	
I2025	On 31/01/2025	Spot Bond	1.12600	112.87769	1.12000	112.92383		540,480,894,044.00	480,000,794	403,115,397.00	
I2038	On 31/01/2038	Spot Bond	1.83000	111.45195	1.83000	111.42353		173,782,645,020.00	94,963,194	327,898,747.00	
I2050	On 31/12/2050	Spot Bond	1.97000	117.43803	1.97000	117.40764		219,959,526,540.00	111,654,582	473,000,000.00	
IBC01	On 16/03/2015	Spot Bond	94.50000	24.44127	94.50000	24.39676		0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	111.10415	27.25746	111.10415	27.19100		0.00	0	0.00	
IBL12	On 12/03/2013	Spot Bond	100.38955	96.29578	100.38955	96.05717		0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond	101.98179	21.59949	101.98179	21.54506		0.00	0	0.00	
IBL14	On 28/06/2015	Spot Bond	100.56090	20.96073	100.56090	20.90857		0.00	0	0.00	
IBL15	On 28/06/2013	Spot Bond	99.93156	79.12803	99.93156	78.79292		0.00	0	0.00	
IBL18	On 10/12/2013	Spot Bond	100.23834	61.75755	100.23834	61.60430		0.00	0	0.00	
IBL19	On 15/03/2014	Spot Bond	100.38793	41.60174	100.38793	41.49836		0.00	0	0.00	
IBL20	On 15/03/2014	Spot Bond	104.99431	47.26389	104.99431	47.15383		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL21	On 15/03/2016	Spot Bond	110.23108	18.01064	110.23108	17.96701			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	13.23571	114.54738	13.20264			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	43.46432	103.99743	43.36444			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	37.57382	101.06758	37.47988			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	30.81027	100.58995	30.73523			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	29.72748	111.22906	29.65006			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	15.64688	108.02289	15.61020			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	30.27240	100.81617	30.19853			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	10.38512	100.86946	10.35976			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	3.37638	123.12082	4.14115			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	2.17313	127.68743	2.16721			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	20.34747	99.85267	20.29715			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	9.36428	99.84531	9.34112			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	11.82228	108.72274	11.79412			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	21.18856	100.33316	21.13593			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	9.81491	100.11008	9.79058			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	10.24126	100.65809	10.21630			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL45	On 21/12/2018	Spot Bond	102.66026	9.27787	102.66026	9.25677			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	7.90492	99.50921	7.88731			0.00	0	100,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	86.11472	100.00000	85.92873			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00142	100.00000	0.00142			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	21.87895	100.89947	21.82990			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	21.87895	100.89947	21.82990			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	8.44263	101.97863	8.42343			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.29691	100.89947	8.27831			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	14.91385	100.90751	14.87661			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	14.69311	100.84756	14.65645			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	14.91449	99.83295	14.87761			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	19.94443	114.58662	19.89486			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	29.15923	99.86601	29.08711			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	29.15923	99.86601	29.08711			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	11.49989	100.72296	11.47186			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.23730	100.00000	8.21690			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	78.04582	101.81841	77.82103			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	64.79593	101.39919	66.18872			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN03E	On 13/08/2013	Spot Bond	101.19088	64.99786	101.19088	64.79284			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	27.47367	103.56174	27.41040			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	62.42029	100.41740	62.22471			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	65.12739	100.58388	64.96706			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	84.56376	101.41671	84.38187			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	16.12025	101.24311	16.67777			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	50.00001	100.00000	50.00000			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	50.00001	100.00000	50.00000			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	99.40818	50.14843	99.40818	50.14842			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	99.30784	98.92341	99.30784	98.65788			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	99.19658	97.09729	99.19658	96.84174			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	95.34080	99.09525	95.09465			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND309	On 26/02/2013	Spot Bond	98.99412	93.65013	98.99412	93.41286			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	92.02202	98.88812	91.79317			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	90.45246	98.78695	90.23156			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	88.93859	98.68599	88.72523			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.44860	100,000.00000	0.44315			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000	80.57395	100.00000	81.47321		66,800,000,000,000.00	668,000,000	494,000,000.00	
IND319	On 25/04/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND327	On 03/05/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871				0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432				0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070				0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783				0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570				0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433				0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	68.39936	100.00000	68.26959				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	67.49613	100.00000	67.36808				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	66.60483	100.00000	66.47846				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	65.72529	100.00000	65.60060				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	64.85737	100.00000	64.73432				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	63.87949	100.00000	63.75829				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	63.15576	100.00000	63.03594				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	62.32177	100.00000	62.20354				0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	61.49880	100.00000	61.38212				0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	60.68669	100.00000	60.57155				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND344	On 29/10/2013	Spot Bond	100.00000	59.88531	100.00000	59.77169			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	59.09451	100.00000	58.98239			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	58.31415	100.00000	58.20351			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	57.54409	100.00000	57.43492			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	56.78421	100.00000	56.67647			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	56.03436	100.00000	55.92805			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	55.29441	100.00000	55.18950			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	54.56423	100.00000	54.46071			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	76.25030	100.81810	99.63605			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.70300	98.90845	100.70300	98.63927			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	76.40751	100.00000	76.20321			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	94.41121	100.70818	93.94315			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	17.08601	101.98370	17.04294			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	16.84739	106.31357	16.80333			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	16.21374	104.39662	16.17202			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	9.15457	99.99991	9.13190			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING133	On 28/02/2013	Spot Bond	100.00000	98.53603	100.00000	98.28531			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	32.46228	100.36848	32.38163			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	10.66777	100.00021	10.64136			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	93.96079	100.00000	93.73218			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.14911	6.50000	102.13117			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	88.13039	101.36114	87.92159			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	86.08809	101.10456	85.88882			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	11.05583	100.08473	11.02843			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	27.64120	101.44140	27.57187			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	96.38426	100.25042	96.14275			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	86.38035	100.25042	85.97774			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	93.71161	100.08567	93.48343			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	93.52926	100.07206	93.30210			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	98.08215	100.37849	97.83170			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	89.53391	100.38408	89.11017			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	62.19909	100.38408	62.00425			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	98.09141	100.37919	97.84094			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING177	On 28/02/2015	Spot Bond	100.00000		15.71372	100.00000	15.67565			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000		10.05678	100.00000	10.03242			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920		83.43977	100.27920	83.07772			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647		79.98617	100.08647	79.63200			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000		83.39655	100.00000	83.14151			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000		80.20310	100.00000	79.91564			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000		83.83201	100.00000	83.64488			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615		82.85540	100.90615	82.67156			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542		53.98321	100.92542	53.84691			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542		53.98321	100.92542	53.84691			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332		56.33841	101.29332	56.19729			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000		47.75922	100.00000	47.64095			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095		29.72455	102.06095	29.64959			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471		22.85227	101.68471	22.79418			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003		63.45147	100.42003	63.29376			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581		19.59723	101.24581	19.54816			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443		12.07999	101.27443	12.04973			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354		9.07939	101.29354	9.05665			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF06	On 13/04/2017	Spot Bond	107.00679	13.19900	107.00679	13.16796			0.00	0	18,000,000.00
IPL4	On 29/03/2014	Spot Bond	105.51634	45.84818	105.51634	45.74098			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	100.55058	16.30958	100.55058	16.26899			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	13.45977	111.16948	13.42694		5,558,474,000,000.00	50,000,000	12,500,000.00	
IV012	On 26/11/2014	Spot Bond	100.64446	32.23595	100.64446	32.15740			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	22.40540	100.00026	22.34992			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	22.54761	106.83400	22.49465			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	10.11775	100.08056	10.09267			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	9.08156	100.38986	9.05900			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.38040	117.02647	2.37436			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	2.96623	129.51692	2.95749			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	62.15215	100.38643	61.95533			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	8.24733	99.81973	8.22694			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	7.89335	101.53934	7.87354			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	7.80846	101.19270	7.78891			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.27076	100.25130	0.27008			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	8.28957	99.94061	8.26906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV02E	On 17/10/2013	Spot Bond	100.95973	55.68229	100.95973	55.54322			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.22038	92.45654	2.21527			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.14941	95.34778	2.14435			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	64.50526	100.52241	64.34655			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	95.11301	103.46133	94.88203			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	91.93375	99.88087	91.71715			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	15.84878	114.89453	15.80908			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	9.53278	101.30356	9.50863			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.93475	129.51692	2.92610			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	99.37949	50.15562	99.37949	50.15561		10,931,743,900,000.00	110,000,000	55,000,000.00	
IVA306	On 07/02/2013	Spot Bond	99.27921	98.39422	99.27921	98.13159			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	99.16760	96.58850	99.16760	96.33569			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	94.85120	99.06633	94.60764			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA309	On 28/02/2013	Spot Bond	98.96527	93.17865	98.96527	92.94384			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	91.56771	98.85919	91.34118			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	90.01437	98.75808	89.79567			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA326	On 19/05/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	61.26567	100.00000	61.14943			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	60.45664	100.00000	60.34194			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA344	On 31/10/2013	Spot Bond	100.00000	59.65829	100.00000	59.54510			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	58.87049	100.00000	58.75879			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	58.09309	100.00000	57.98287			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	57.32595	100.00000	57.21719			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	56.56895	100.00000	56.46162			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	55.82194	100.00000	55.71603			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	55.08479	100.00000	54.98029			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	54.35738	100.00000	54.25426			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	83.00491	99.74330	82.75690			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.72108	100.81205	8.69979			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	37.14953	101.01716	37.05266			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	19.15662	101.02507	19.10875			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	8.67555	100.00000	8.65407			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	76.25030	100.81807	65.75986			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.68775	103.70848	100.68775	103.42781			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	98.40223	100.65963	97.89443			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	76.48725	100.00000	76.27119			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDC01U	On 14/05/2013	Spot Bond	100.00000	82.57441	100.00000	82.39797			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	62.01349	100.00000	61.86326			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	51.58225	100.00000	51.45452		47,200,000,000,000.00	472,000,000	400,000,000.00	
JDG01	On 30/10/2015	Spot Bond	101.04078	8.43781	101.04078	8.41672			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	26.62687	100.00000	26.56094			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	84.88466	100.00000	84.69769			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	84.61070	100.00000	84.42434			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	105.05151	54.62042	105.05151	111.67858			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	104.46936	104.62962	104.19214			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.27490	102.42188	2.26971			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	1.37624	101.21431	1.72025			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	53.66400	100.00000	107.03476			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	92.16250	100.00000	91.94565			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	11.78486	153.49881	11.74784			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	54.95397	101.46222	54.81610			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	20.71865	100.47188	20.66712		2,009,437,600,000.00	20,000,000	10,000,000.00	
LGL02	On 13/08/2017	Spot Bond	103.08494	13.11106	103.08494	13.08146			0.00	0	5,500,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.42671	101.72477	1.42349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL01	On 13/12/2015	Spot Bond	100.30391	9.66212	100.30391	9.63813				0.00	0	950,000.00
LHL02	On 13/12/2015	Spot Bond	100.60223	20.56549	100.60223	20.51950			6,036,133,800,000.00	60,000,000	10,000,000.00	
LHL03	On 13/12/2016	Spot Bond	100.33330	3.94465	100.33330	3.93485				0.00	0	1,100,000.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176				0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	65.76382	100.80210	65.55707				0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	90.66517	98.89515	90.44300				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	56.48021	101.14527	56.33891				0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	99.30996	97.35125	99.30996	97.09407				0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	91.55988	98.95948	91.33315				0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	84.12051	98.43044	83.93012				0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548				0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163				0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	99.38845	98.65680	99.38845	98.39248				0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	94.84608	99.17027	94.60229				0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	99.99966	100.00000	100.00000				0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	85.95266	101.29323	85.75477				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF019	On 15/04/2014	Spot Bond	101.31233	38.51100	101.31233	38.41451				0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	90.58771	100.54173	90.15429				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	43.17795	100.58073	43.07281				0.00	0	500,000.00
MBF027	On 07/10/2014	Spot Bond	101.30733	27.11447	101.30733	27.04654				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	19.20327	101.17095	19.15521				0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	15.44683	99.84625	15.40821				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	8.44646	99.84060	8.42535				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	58.84567	100.25866	58.69798				0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	53.68753	100.00000	53.68751				0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.07042	53.20279	101.07042	53.20278				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	54.71903	101.08567	54.57928				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	55.14803	100.00000	55.01147				0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	101.92768	100.00000	101.66156				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	44.91830	100.00000	44.80948				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	39.24691	100.00000	39.14972				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	23.97596	100.00000	23.91658				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	23.62900	100.00000	23.57175				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.08580	100.00000	6.07073				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP25U	On 22/03/2015	Spot Bond	100.00000	14.85791	100.00000	14.82112				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	11.05717	109.95029	11.03059				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	30.03992	100.21678	29.96539				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	57.90522	100.18427	57.76159				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	23.67809	100.20050	23.61935				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	31.94242	101.34831	31.87055				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	31.99111	101.35889	31.91913				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	13.13506	101.41174	13.10549				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	7.68273	103.44664	7.66506				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.36498	103.61067	7.34801				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	15.48737	101.86568	15.45237				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	10.15675	104.35890	10.13323				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	10.23235	104.67108	10.20858				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	28.34079	106.18586	28.27456			27,098,631,472,000.00	255,200,000	92,600,000.00	
MFS1A1	On 20/12/2015	Spot Bond	100.06286	15.76973	100.06286	15.73065				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.70107	100.06556	7.68198				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	10.59497	110.15502	10.56637				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MGL01	On 15/09/2015	Spot Bond	107.16233	20.78143	107.16233	20.73223			0.00	0	25,400,000.00
MIL01	On 31/05/2015	Spot Bond	100.44922	22.36335	100.44922	22.30775			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	12.09071	104.78971	12.06275			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	89.69972	100.42970	89.26687			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	11.76554	104.79935	11.73834			0.00	0	6,800,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	35.02831	110.61908	34.94322			0.00	0	1,900,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	19.47740	110.59153	19.43009		4,290,951,364,000.00		38,800,000	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	10.80085	115.34633	10.77370			0.00	0	3,100,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	59.61383	102.81634	59.47811			0.00	0	18,100,000.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	88.71634	98.77372	88.50386			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	84.68922	98.48888	84.49613			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	7.01091	100.00000	6.99392			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.11995	100.00000	0.11966			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	7.34366	100.00000	7.32587			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	7.43441	100.00000	7.41640			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.83406	100.89771	6.81737			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.92352	100.61875	6.90666			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A305	On 14/08/2020	Spot Bond	100.62967	7.04321	100.62967	7.02606			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	7.10305	100.63509	7.08575			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	7.17486	100.64159	7.15738			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	7.35434	100.65787	7.33642			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	7.47395	100.66881	7.45574			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	7.60552	100.68074	7.58697			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	7.72509	100.69157	7.70626			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	7.78488	100.69687	7.76591			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	8.50184	100.76218	8.48110			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	9.33733	100.83813	9.31455			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.11995	100.00000	0.11966			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.11995	100.00000	0.11966			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	9.47623	103.67668	9.45439			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	37.40187	101.36748	37.30812			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	25.75282	100.92433	25.68852			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	22.07356	100.76441	22.01972			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	9.97076	100.97362	9.94640			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK14B	On 27/08/2015	Spot Bond	100.60434	16.50192	100.60434	16.46173			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	9.07679	100.47967	9.05471			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	21.92543	112.76469	21.87134		1,804,235,040,000.00	16,000,000	17,500,000.00	
NBK2B	On 15/09/2015	Spot Bond	100.61353	17.06251	100.61353	17.02003			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	13.77458	122.79495	13.73820			0.00	0	4,900,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.52134	32.99078	3.51859			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	85.07614	101.43082	84.88183			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	24.90395	108.29303	24.84481			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	19.61792	101.23516	19.56880			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	7.51193	101.30698	7.49312			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	46.08307	104.56520	45.97612			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	40.66782	100.00004	40.56712			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	17.57886	109.74955	17.53643			0.00	0	6,600,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	12.72336	100.00006	12.69185			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	103.23363	119.17407	102.92995			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	97.96867	100.33399	97.72300			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	33.68404	100.00000	33.62013			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	42.54643	100.00000	42.46572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN45	On 22/09/2014	Spot Bond	100.00000	32.12223	100.00000	32.06128			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	30.45881	100.00000	30.40102			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	22.93729	100.55018	22.88145			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	96.36549	100.22266	96.12707			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	93.43998	99.94761	93.21654			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	93.15535	99.94811	92.93313			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	93.15535	99.94811	92.93313			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	93.15535	99.94811	92.93313			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	21.52963	99.86407	21.47638			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	20.43101	101.50309	20.37974			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	20.02929	101.36582	19.97909			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	22.57270	100.40506	22.51660			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	18.91549	80.20911	18.88499			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	16.88825	100.38119	16.84628			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	13.87620	100.00000	13.84988			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	14.73891	101.10639	14.70205			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	15.31301	101.21257	15.27468			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN66	On 29/01/2016	Spot Bond	101.03995	14.65317	101.03995	14.61108			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	12.78674	101.41775	12.75466			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	52.82502	100.00000	52.82501			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	15.31679	76.11506	15.29306			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	62.32860	100.41337	62.12897			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	41.53138	100.10537	41.42844			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	41.45662	100.10374	41.35387			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	20.32297	99.82783	20.27272			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.93028	100.74066	9.90607			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.94085	100.07228	8.91870			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	15.94635	100.06803	15.90683			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	8.56051	101.43571	8.53904			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	22.26040	110.75661	22.20626			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	65.97566	105.36061	65.82159			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	51.01582	106.42411	50.89767			0.00	0	3,800,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	8.07774	101.17472	8.05753			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	15.54645	119.90407	15.50616			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	11.34719	108.97397	11.31751			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET41	On 16/02/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052				0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	90.22400	98.87170	90.00403				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	18.94359	100.47393	18.89648				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.17021	156.96491	5.15273				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	8.36746	115.40836	8.34644				0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	90.00713	98.83767	89.78829				0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	73.95188	97.39714	73.80623				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	58.04672	100.19307	57.90273				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	11.13387	114.59979	11.10342				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	13.53711	100.55569	13.50415				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	43.61608	100.53494	43.50991				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	92.23784	100.49411	91.78810				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	21.96332	100.52625	21.90986				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	11.14536	116.99821	11.11432				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	43.87690	100.56446	43.77008				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	92.39636	100.52540	91.94572				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	22.15327	100.54276	22.09934				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C10	On 22/05/2020	Spot Bond	114.44931	11.57064	114.44931	11.53904			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	44.18369	100.59918	44.07608			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	92.60771	100.56709	92.15588			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	22.50310	100.57314	22.44830			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	92.63852	100.57316	92.18652			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	92.81653	100.58790	92.36361			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	93.03475	100.65124	92.58051			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	93.32089	100.70756	92.86501			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	10.01320	100.72887	9.98879			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	15.06543	100.67612	15.02871			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	64.04511	134.34526	63.85047			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	43.43817	108.59837	43.33421		5,256,161,108,000.00	48,400,000	33,200,000.00	
NRA018	On 30/11/2018	Spot Bond	125.30314	11.88058	125.30314	11.84887		626,515,700,000.00	5,000,000	7,500,000.00	
NRA01U	On 31/03/2013	Spot Bond	100.00000	91.68144	100.00000	91.46521			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	11.84526	134.80590	11.81159		404,417,700,000.00	3,000,000	4,500,000.00	
NRA023	On 31/05/2023	Spot Bond	171.14853	4.56916	171.14853	4.55275			0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	10.83814	135.14144	10.80744		837,876,928,000.00	6,200,000	6,900,000.00	
NTC09	On 18/04/2013	Spot Bond	101.23304	85.24251	101.23304	85.04770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC10	On 18/04/2014	Spot Bond	101.21485	38.10380	101.21485	38.00842			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	37.99060	101.18197	37.89553			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	11.81776	101.47481	11.78875			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	25.80690	100.95122	25.74173			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	77.54195	100.91565	77.32200			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	19.04046	101.05067	18.99286			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	14.55273	100.00000	14.51670			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	14.60005	100.00000	14.56390			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	14.62845	100.00000	14.59222			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	15.30984	100.00000	15.27193			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	16.06695	100.00000	16.02716			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	20.79889	100.00000	20.74738			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	19.01069	108.19161	18.96557		28,129,818,600,000.00	260,000,000	98,100,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.51136	100.00000	5.49756			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	15.44056	104.37000	15.41036			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	22.23853	100.00000	22.18346			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.39519	100.00000	6.37935			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM02	On 13/06/2013	Spot Bond	100.19068	84.39279	100.19068	84.01033			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	98.60395	100.38733	98.35151			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	50.66910	100.00000	50.57297			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	72.23606	100.00000	72.09901			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	94.78167	100.47782	94.53501			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	41.68495	100.10564	41.58163			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	36.74475	100.09773	36.65054			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	83.34671	100.09376	82.97267			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	83.46754	100.09863	83.09295			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	59.55111	100.10500	59.36088			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	41.81267	100.10840	41.70903			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	36.74343	100.10173	36.64923			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	83.66891	100.10673	83.29340			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	59.59479	100.10663	59.40442			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	42.09814	100.11457	41.99380			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	36.74185	100.10653	36.64765			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	84.03139	100.12130	83.65420			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1F	On 15/06/2014	Spot Bond	100.12138	42.41367	100.12138	42.30852			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	36.74001	100.11212	36.64581			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	84.35358	100.13423	83.97490			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	44.57530	100.68448	44.46665			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	36.35945	116.98567	36.26603			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	29.67497	91.25497	29.61341			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.85431	40.60007	0.85344			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	5.40000	124.68457	5.43000	124.58507		211,296,363,096,600.00	128,956,129	9,169,425,772.00	
R158	On 15/09/2015	Spot Bond	124.15418	22.85093	124.15418	22.78937			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	15.14856	86.87026	15.11840			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	17.50305	130.95502	17.45387			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.18463	82.70497	8.16899			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	68.58828	107.05466	73.22093			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.45000	127.30649	7.46000	127.18012		181,736,000,925,800.00	394,094,084	1,457,741,400.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.77163	38.29047	0.77089			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.70943	36.16829	0.70879			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On 31/03/2013	Spot Bond	217.10546	166.57368	217.05508	165.81632		275,289,723,280,000.00	268,000,000	1,282,513,916.00	
R197	On 07/12/2023	Spot Bond	0.98500	285.31170	0.94000	286.36805		145,549,227,305.00	147,765,713	159,715,000.00	
R201	On 21/12/2014	Spot Bond	5.13000	107.42455	5.14500	107.38181		7,877,451,015,000.00	535,565,500	514,014,481.00	
R202	On 07/12/2033	Spot Bond	1.79000	212.24660	1.77500	212.69070		1,649,398,242,280.00	921,451,532	1,256,311,157.00	
R2023	On 28/02/2023	Spot Bond	6.93500	109.12731	6.92500	109.18113		43,910,093,369,915.00	331,664,509	3,781,265,389.00	
R203	On 15/09/2017	Spot Bond	5.84500	112.76544	5.87000	112.64185		118,279,811,615,000.00	236,067,000	6,592,714,934.00	
R204	On 21/12/2018	Spot Bond	6.12500	110.06066	6.14500	109.93946		92,674,673,060,375.00	130,558,867	4,902,059,602.00	
R2048	On 28/02/2048	Spot Bond	108.88836	11.63158	108.88836	11.60369		581,480,198,738,332.00	340,150,212	2,526,225,212.00	
R205	On 31/03/2014	Spot Bond	100.00000	39.51322	100.00000	39.41537		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.13000	102.52543	5.13500	102.50640		16,472,168,370,000.00	210,949,000	1,066,570,000.00	
R207	On 15/01/2020	Spot Bond	6.41000	104.98935	6.40000	105.02807		102,168,628,476,000.00	938,943,600	5,330,420,089.00	
R208	On 31/03/2021	Spot Bond	6.57000	103.41058	6.57000	103.39222		141,720,329,020,950.00	570,826,335	9,037,066,714.00	
R209	On 31/03/2036	Spot Bond	8.32000	81.00216	8.29000	81.23969		163,252,294,400,000.00	621,670,000	8,364,708,000.00	
R210	On 31/03/2028	Spot Bond	1.44500	164.63715	1.42000	165.11860		456,472,202,510.00	315,897,718	147,816,800.00	
R211	On 31/01/2017	Spot Bond	0.16000	114.17965	-0.16000	114.15628		(125,062,776,800.00)	781,642,355	1,019,247,355.00	
R212	On 31/01/2022	Spot Bond	0.84000	132.76001	0.84000	132.72978		1,402,397,601,360.00	669,520,954	1,630,448,054.00	
R213	On 28/02/2031	Spot Bond	8.02500	93.27724	8.10500	92.55815		83,663,239,456,725.00	425,325,789	4,610,261,866.00	
R214	On 28/02/2041	Spot Bond	84.68795	10.36471	84.68795	10.34451		967,182,967,372,500.00	420,550,000	6,307,001,981.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R223C	On 15/03/2013	Spot Bond	98.99493	89.77370	98.99493	89.55565				0.00	0	0.00
R224C	On 15/09/2013	Spot Bond	96.64575	61.52676	96.64575	61.39289				0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	94.28171	42.22911	94.28171	42.13910				0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.87036	29.47322	91.87036	29.41174				0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	88.83566	21.10949	88.83566	21.06666				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	86.87026	15.14856	86.87026	15.11840				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749	11.03259	84.86749	11.01106				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	8.18463	82.70497	8.16899				0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	72.75573	97.62766	72.61442				0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	50.22299	95.17874	50.11569				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	34.79668	92.80992	34.72387				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	24.45413	90.60553	24.40398				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	17.63586	87.76872	17.60064				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	12.74559	85.82547	12.72061				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	9.37667	83.71772	9.35867				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.04017	81.42381	7.02698				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.66128	77.48625	5.65111				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R332C	On 21/12/2017	Spot Bond	75.13464	4.43417	75.13464	4.42641			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.62332	72.16183	3.61719			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.90794	70.13136	2.90314			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.36280	68.17127	2.35899			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.94717	66.23386	1.94411			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.74611	63.06100	1.74348			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.48077	61.24492	1.47860			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.30563	59.05342	1.30378			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.12947	57.39997	1.12790			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	0.98590	55.80907	0.98457			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.86793	54.27807	0.86679			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.76686	52.85822	0.76587			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.68227	51.49553	0.68141			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.03548	44.45722	1.03434			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.96554	43.11572	0.96451			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.90571	41.83089	0.90477			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.85431	40.60007	0.85344			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.80998	39.42073	0.80918			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R350C	On 21/12/2026	Spot Bond	38.29047	0.77163	38.29047	0.77089			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.73836	37.20704	0.73767			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.70943	36.16829	0.70879			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	44.21948	100.16140	44.10982			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	80.34950	101.36584	80.11343		101,365,840,000.00	1,000,000	500,000.00	
RCSB03	On 15/07/2016	Spot Bond	101.68455	14.03111	101.68455	13.99584			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	23.63356	100.60342	23.57600			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.29691	100.00000	2.29122			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	97.27346	100.25681	97.03031		401,027,240,000.00	4,000,000	2,000,000.00	
RCSC09	On 06/06/2013	Spot Bond	100.32689	87.24103	100.32689	86.83224			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	87.24194	100.32010	86.83318			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	61.32434	100.32441	61.12809			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	20.25377	101.54349	20.20292			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	83.75119	100.00000	83.62657			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	91.45819	100.26310	91.22900			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	26.73973	101.21857	26.67279			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	105.65392	5.87500	105.63695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES12	On 20/08/2015	Spot Bond	100.60466	17.22075	100.60466	17.17880			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	57.53021	101.28378	57.38612			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	9.78400	100.77784	9.76014			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	96.54158	100.58027	96.28543			0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	43.02068	100.38116	42.91379			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	101.61274	100.60804	101.35272		281,702,512,000.00	2,800,000	1,400,000.00	
RP002	On 28/02/2013	Spot Bond	100.65009	102.21475	100.65009	101.95309			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	33.66461	102.09902	33.58152			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	13.71710	99.79665	13.68319			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	11.47941	101.65073	11.45024			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	14.73274	101.46985	14.69536			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	14.73274	101.46985	14.69536			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	80.16709	101.38750	79.93220			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	63.93234	100.62446	63.73166			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	60.53589	100.24328	60.34229			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	57.38970	101.50905	57.24567			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP013	On 27/09/2016	Spot Bond	99.91990	14.54366	99.91990	14.50767			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	12.68270	99.90988	12.65132			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	82.69148	100.25061	82.31654			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	9.72139	100.36848	9.69723			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	52.61560	100.00000	52.48531			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	44.23708	100.51732	44.12702			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	38.64373	100.00000	38.55012			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	32.04228	100.62598	31.96422			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.14326	5.25000	100.12892			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.69009	100.00000	0.68838			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.74343	100.00000	3.73416			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	8.61150	100.00000	8.58993			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	17.97973	101.48404	17.93901			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	11.24488	115.23085	11.21681			0.00	0	5,200,000.00
SBC2	On 28/04/2016	Spot Bond	104.86804	9.82175	104.86804	9.80247			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	14.09828	114.56238	14.06306			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	12.41291	100.56539	12.38269			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK14	On 01/12/2017	Spot Bond	107.95466	11.77353	107.95466	11.74564		12,954,559,200,000.00	120,000,000	15,000,000.00	
SBK15	On 23/01/2022	Spot Bond	101.20234	7.19195	101.20234	7.17395		0.00	0	0.00	
SBK16	On 15/03/2023	Spot Bond	100.11990	8.14041	100.11990	8.12022		0.00	0	0.00	
SBK17	On 31/07/2024	Spot Bond	101.08312	7.21896	101.08312	7.20071		0.00	0	0.00	
SBK18	On 24/10/2020	Spot Bond	101.24095	7.57530	101.24095	7.55634		0.00	0	0.00	
SBK19	On 24/10/2019	Spot Bond	101.21627	7.55360	101.21627	7.53470		0.00	0	0.00	
SBK7	On 24/05/2015	Spot Bond	107.37565	23.07177	107.37565	23.01704		1,718,010,400,000.00	16,000,000	22,900,000.00	
SBK8	On 10/04/2013	Spot Bond	102.36256	90.87070	102.36256	90.65717		0.00	0	2,700,000.00	
SBK9	On 10/04/2018	Spot Bond	105.03639	11.57128	105.03639	11.54448		0.00	0	6,800,000.00	
SBK111	On 09/04/2014	Spot Bond	132.16219	42.79761	132.16219	42.66974		0.00	0	0.00	
SBN18	On 14/09/2013	Spot Bond	162.56493	50.30332	162.56493	50.13826		0.00	0	0.00	
SBN20	On 31/03/2013	Spot Bond	155.18315	82.63327	155.18315	82.35240		0.00	0	0.00	
SBN27	On 15/09/2015	Spot Bond	120.12124	23.70383	120.12124	23.64231		0.00	0	0.00	
SBN29	On 15/09/2015	Spot Bond	120.50039	23.62394	120.50039	23.56246		0.00	0	0.00	
SBN31	On 15/09/2015	Spot Bond	120.69056	23.58406	120.69056	23.52261		0.00	0	0.00	
SBN32	On 19/03/2013	Spot Bond	143.06048	88.13895	143.06048	87.84724		0.00	0	0.00	
SBN33	On 15/09/2017	Spot Bond	106.46393	12.54851	106.46393	12.51896		0.00	0	0.00	
SBN34	On 15/09/2015	Spot Bond	120.29708	23.66672	120.29708	23.60521		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN35	On 15/09/2015	Spot Bond	120.39190	23.64675	120.39190	23.58526				0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	79.13779	215.59863	78.79113				0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	91.68144	100.00000	91.46521				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.79859	100.10760	8.77678				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	44.01966	99.06612	43.91157				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	30.42302	100.00010	30.34768				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	10.98493	99.81852	10.95777				0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	83.67349	99.79990	83.42186				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	66.93123	100.00000	66.76908				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	12.73728	109.84578	12.70651			219,691,560,000.00	2,000,000	2,000,000.00	
SBS14	On 07/02/2014	Spot Bond	100.78863	45.17052	100.78863	45.06032				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	11.48387	100.87410	11.45522				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.94406	99.99987	7.92439				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.26386	100.00000	1.26104				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.54026	99.99997	8.51912				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	9.98302	113.08735	9.95846				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	11.10286	109.22356	11.07617				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS21	On 15/05/2026	Spot Bond	100.77436	8.73481	100.77436	8.71350			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	22.04522	100.47821	21.99158			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	10.09650	100.50480	10.07193			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	8.32154	100.51996	8.30130			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	10.17671	106.95022	10.15265			0.00	0	2,100,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	9.32556	102.76906	9.30423			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	9.92789	104.14309	9.90492			0.00	0	0.00
SBS7	On 26/03/2013	Spot Bond	103.79928	96.46551	103.79928	96.22770			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	13.66772	120.54819	13.63214			0.00	0	2,000,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	81.07805	120.15971	80.88398			0.00	0	12,000,000.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.62818	272.67152	2.61579			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.15214	123.12082	4.14115			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	10.12860	114.44000	10.10032			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.96310	100.00000	3.95329			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.22071	82.63494	0.22020			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.42051	120.42805	4.40812			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.14911	6.50000	102.13117			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS01	On 15/12/2016	Spot Bond	100.12305	12.01036	100.12305	11.98059				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	78.70477	99.88484	78.37297				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	21.06753	99.87542	21.01541				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	10.30992	100.24421	10.28433				0.00	0	1,000,000.00
SHS05	On 29/06/2017	Spot Bond	103.11523	11.51542	103.11523	11.48914				0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond	100.24161	1.62091	100.24161	1.61688				0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	105.71322	70.98223	105.71322	70.81873				0.00	0	10,000,000.00
SLI2	On 15/08/2016	Spot Bond	112.32955	16.85639	112.32955	16.81561			1,842,204,620,000.00	16,400,000	8,200,000.00	
SMF1	On 27/06/2013	Spot Bond	101.56711	77.75187	101.56711	77.59832				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	105.65786	12.65164	105.65786	12.62203			3,951,603,964,000.00	37,400,000	18,700,000.00	
SPDA1	On 21/08/2014	Spot Bond	100.80059	30.61459	100.80059	30.53990				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	11.53525	100.58343	11.50717				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	16.91641	100.81342	16.87514				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	9.30956	100.58796	9.28688				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	14.59499	107.52630	14.56053				0.00	0	5,000,000.00
SSA02	On 20/04/2015	Spot Bond	101.25454	19.28925	101.25454	19.24095				0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSCP01	On 01/03/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.68638	100.41357	10.65982			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	10.27093	99.94314	10.24550			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	9.07584	101.14726	9.05314			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	9.49391	94.17275	9.47380			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	9.52457	93.82087	9.50446			0.00	0	1,100,000.00
SSN006	On 21/12/2014	Spot Bond	104.67610	27.96362	104.67610	27.89903			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	7.72631	101.56575	7.70880			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	10.17816	100.11486	10.15293			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	12.43626	107.35953	12.40677			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	23.38533	121.64737	23.32402			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	1.94996	105.50721	1.94501			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	10.14774	100.00000	10.12916			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN878	On 21/02/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	93.35038	100.00000	93.11224			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	99.38728	98.92256	99.38728	98.65682			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	97.09470	99.28767	96.83893			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	96.58544	99.25974	96.33241			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	95.58371	99.20138	95.33604			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	95.58368	99.20211	95.33601			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN959	On 19/02/2013	Spot Bond	99.18693	95.33669	99.18693	95.09034			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	94.60367	99.14341	94.36119			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	93.88251	99.09929	93.64381			0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	93.64505	99.07862	93.40761			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	92.93920	99.03521	92.70543			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	89.14340	98.78368	88.92885			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
SYN971	On 20/02/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	21.79336	119.55998	21.73732			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	10.90468	111.67266	10.87813			0.00	0	22,000,000.00
T018	On 15/07/2014	Spot Bond	100.00000	38.63821	100.00000	38.55175			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	25.98246	100.00000	25.91812			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	46.29872	104.23307	46.19154			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	99.37012	98.65705	99.37012	98.39277			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	90.00445	98.86706	89.78556			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS106	On 29/04/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395		63,000,000,000,000.00	630,000,000	400,000,000.00	
TFS73	On 11/02/2013	Spot Bond	100.66418	97.31610	100.66418	102.66058		0.00	0	0.00	
TFS77	On 12/04/2013	Spot Bond	101.16928	86.19221	101.16928	85.99258		0.00	0	0.00	
TFS78	On 18/04/2013	Spot Bond	101.07247	85.02235	101.07247	84.82829		0.00	0	0.00	
TFS83	On 28/07/2015	Spot Bond	100.91059	18.48915	100.91059	18.44299		0.00	0	0.00	
TFS84	On 28/07/2016	Spot Bond	110.02135	12.30866	110.02135	12.27890		0.00	0	11,000,000.00	
TFS88	On 08/02/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523		0.00	0	0.00	
TFS90	On 05/03/2013	Spot Bond	100.30600	97.26184	100.30600	97.01678		0.00	0	0.00	
TFS93	On 17/02/2014	Spot Bond	100.55190	43.87953	100.55190	43.77269		0.00	0	0.00	
TFS97	On 14/11/2013	Spot Bond	100.62855	65.23833	100.62855	65.07940		0.00	0	0.00	
TH10A1	On 18/10/2038	Spot Bond	101.17076	6.58349	101.17076	6.56702		0.00	0	0.00	
TH10A2	On 18/10/2038	Spot Bond	101.20716	6.78587	101.20716	6.76888		0.00	0	0.00	
TH10A3	On 18/10/2038	Spot Bond	103.42947	7.81843	103.42947	7.80045		0.00	0	0.00	
TH10A4	On 18/07/2017	Spot Bond	100.80622	8.62020	100.80622	8.59869		0.00	0	0.00	
TH10A5	On 18/07/2017	Spot Bond	100.83814	8.86710	100.83814	8.84498		0.00	0	0.00	
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.61287	100.90574	2.60698		0.00	0	7,000,000.00	
TH10A7	On 18/10/2038	Spot Bond	100.17362	6.53327	100.17362	6.51707		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A8	On 18/10/2038	Spot Bond	100.18041	6.79122	100.18041	6.77438			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.68410	100.00000	2.67810			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.22051	101.28535	7.20243			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	9.31117	100.89554	9.28793			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.14827	101.45249	8.12783			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	10.12908	101.00134	10.10377			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	11.94942	102.14068	11.91927			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	13.54222	101.44362	13.50826			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	11.89357	101.20953	11.86380			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.97551	101.06155	5.96058			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.43162	101.14347	6.41553			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.47216	105.45079	6.45536			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.34169	101.30716	7.32330			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	7.74526	101.37985	7.72584			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	11.98918	102.14790	11.95891			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	11.62274	101.15653	11.59366			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	14.70030	101.18212	14.66352			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	11.84689	101.20040	11.81724			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A5	On 18/07/2039	Spot Bond	101.18212	6.58278	101.18212	6.56630				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	6.68396	101.20040	6.66724				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	6.73455	101.20953	6.71769				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	11.69748	101.17116	11.66820				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	11.84689	101.20040	11.81724				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.36000	101.30089	12.32904				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.23989	101.30089	7.22175				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.36000	101.30089	12.32904				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	13.10488	101.44699	13.07201				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	8.24793	101.48350	8.22723				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	13.05838	101.43786	13.02563				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	16.75780	102.16719	16.71550				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	12.24535	102.21271	12.21442				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	16.89571	102.19450	16.85305				0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	58.80591	99.87885	58.66045				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	25.73606	111.48563	25.67349				0.00	0	2,500,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	6.27934	102.36770	6.26726				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17	On 14/11/2017	Spot Bond	111.51511	11.38883	111.51511	11.36098		229,141,248,028,000.00	054,800,000	1,030,400,000.00	
TN20	On 17/09/2020	Spot Bond	120.69176	12.50552	120.69176	12.47293		88,678,270,660,000.00	734,750,000	334,872,000.00	
TN23	On 06/11/2023	Spot Bond	122.92168	11.06432	122.92168	11.03508		29,796,215,232,000.00	242,400,000	144,500,322.00	
TN25	On 19/08/2025	Spot Bond	112.54971	12.62827	112.54971	12.59766		62,960,307,774,000.00	559,400,000	212,700,000.00	
TN27	On 14/11/2027	Spot Bond	105.64973	10.13747	105.64973	10.11375		2,176,384,438,000.00	20,600,000	37,300,000.00	
TORQ1	On 15/04/2022	Spot Bond	100.66243	7.62854	100.66243	7.60996		0.00	0	0.00	
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.80771	100.67816	7.78868		0.00	0	0.00	
TORQ3	On 15/04/2022	Spot Bond	100.69808	8.03459	100.69808	8.01500		0.00	0	0.00	
TORQ4	On 15/04/2022	Spot Bond	100.70018	8.05847	100.70018	8.03882		0.00	0	0.00	
TORQ5	On 15/04/2022	Spot Bond	100.79857	9.17979	100.79857	9.15739		0.00	0	0.00	
TORQ6	On 15/04/2022	Spot Bond	101.00182	15.60350	101.00182	15.56537		0.00	0	0.00	
TPDA01	On 05/04/2015	Spot Bond	101.21676	19.62411	101.21676	19.57498		0.00	0	0.00	
TPDA02	On 05/04/2017	Spot Bond	101.26720	8.84104	101.26720	8.81890		0.00	0	0.00	
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.70859	101.29746	7.68928		0.00	0	0.00	
TR30	On 31/12/2099	Spot Bond	10.00000	100.02965	10.00000	100.00000		0.00	0	0.00	
TR31	On 31/12/2099	Spot Bond	9.75000	100.02890	9.75000	100.00000		0.00	0	0.00	
TR32	On 31/12/2099	Spot Bond	100.00000	10.02863	100.00000	10.00000		0.00	0	0.00	
TSP116	On 09/02/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP117	On 23/02/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	91.57224	98.80121	91.34582			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	80.38455	97.87620	80.21165			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	71.46357	99.82860	71.32416			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	99.36331	98.39288	99.36331	98.13004			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	75.98507	97.76060	75.83074			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	13.21902	120.75743	13.18457			0.00	0	298,000.00
UTR041	On 19/04/2014	Spot Bond	101.23503	38.15329	101.23503	38.05777			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	12.56565	101.32511	12.53417			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	21.30999	101.70719	21.25642			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	14.62400	110.55481	14.58849			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	67.29871	100.00000	67.13567			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	67.56923	100.00000	67.40554			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	67.65942	100.00000	67.49550			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	21.46963	100.80302	21.41724			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE02	On 08/05/2016	Spot Bond	100.83292	12.63650	100.83292	12.60565			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	8.97594	100.83423	8.95402			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	98.39636	100.00000	98.14600			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	97.91150	100.36906	97.66151			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	11.60584	128.75000	11.57956			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	15.90760	121.77342	15.86587		22,893,402,960,000.00	188,000,000	94,700,000.00	
WS05	On 01/08/2018	Spot Bond	243.55465	3.93773	243.55465	3.91990		14,613,279,000,000.00	60,000,000	30,120,000.00	
WSP1	On 28/05/2015	Spot Bond	107.94222	22.10382	107.94222	22.05117		0.00	0	0.00	
WSP2	On 28/05/2017	Spot Bond	110.97172	11.53035	110.97172	11.50227		17,755,475,200,000.00	160,000,000	80,000,000.00	
WSP3	On 28/05/2019	Spot Bond	113.15781	9.66106	113.15781	9.63715		0.00	0	0.00	
WSP4	On 28/05/2020	Spot Bond	112.59168	9.51708	112.59168	9.49362		0.00	0	0.00	
WSP5	On 28/05/2021	Spot Bond	113.82178	9.34674	113.82178	9.32350		0.00	0	35,200,000.00	
Z006	On 31/08/2013	Spot Bond	96.69614	63.55764	96.69614	63.41930		0.00	0	0.00	
Z009	On 30/11/2013	Spot Bond	95.45272	52.44964	95.45272	52.33732		0.00	0	0.00	
Z014	On 30/06/2015	Spot Bond	87.68655	17.31675	87.68655	17.28200		0.00	0	0.00	
Z018	On 31/03/2014	Spot Bond	93.89641	40.96371	93.89641	40.87717		0.00	0	0.00	
Z019	On 30/06/2014	Spot Bond	92.71091	34.12061	92.71091	34.04889		0.00	0	0.00	
Z020	On 19/10/2015	Spot Bond	86.49267	14.24122	86.49267	14.21312		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z025	On 30/11/2014	Spot Bond	90.84932	25.47162	90.84932	25.41898			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	17.28561	87.67412	17.25093			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.11635	67.16812	2.11297			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.35728	100.00000	8.34143			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03365	100.00000	0.03359			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.35728	100.00000	8.34143			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	22.39263	100.00000	22.35015			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	22.90878	100.00000	22.86532			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	21.47637	100.00000	21.43562			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	21.47637	100.00000	21.43562			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	20.36424	100.00000	20.32560			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	20.36424	100.00000	20.32560			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	19.27306	100.00000	19.23649			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	19.27306	100.00000	19.23649			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	18.13673	100.00000	18.10232			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	18.13673	100.00000	18.10232			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	17.09984	100.00000	17.06740			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA018	On 20/08/2015	Spot Bond	100.00000	17.09984	100.00000	17.06740			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	16.09164	100.00000	16.06111			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	16.09164	100.00000	16.06111			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	15.22941	100.00000	15.20051			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	14.41337	100.00000	14.38602			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	10.77905	100.00000	10.75860			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	10.18212	100.00000	10.16280			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	9.58179	100.00000	9.56361			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	9.58179	100.00000	9.56361			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	9.06837	100.00000	9.05116			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.56617	100.00000	8.54992			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.06112	100.00000	8.04582			0.00	0	0.00
Total for j-Bonds :								1,059,143,884,210,290.00	422,613,867	98 132 856 677.00	

Grand Total: **1,059,143,741,217,450.00** **422,666,676** **98 134 403 228.00**