



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 01/02/2013

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 18/03/2013	Foreign Exchange Future			8.93970	8.93970	8.98710	8.98710		13.11	229,651,953.30	25,689	305,960.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	842.97070	0.84297	890.00860	0.89001	842.971	13.86	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	3.27070	0.00327	2.90860	0.00291	3.271	13.86	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	649.03430	0.64903	694.92660	0.69493	649.034	13.23	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	9.33430	0.00933	7.82660	0.00783	9.334	13.23	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	554.97540	0.55498	599.67080	0.59967	554.975	12.91	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	15.27540	0.01528	12.57080	0.01257	15.275	12.91	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	464.13050	0.46413	508.02410	0.50802	464.131	12.60	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	24.43050	0.02443	20.92410	0.02092	24.431	12.60	0.00	0	4,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	381.36840	0.38137	422.11250	0.42211	381.368	12.71	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	41.66840	0.04167	35.01250	0.03501	41.668	12.71	0.00	0	18,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	342.78260	0.34278	381.49860	0.38150	342.783	12.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	53.08260	0.05308	44.39860	0.04440	53.083	12.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	306.29470	0.30629	342.69550	0.34270	306.295	12.83	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	66.59470	0.06659	55.59550	0.05560	66.595	12.83	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	272.04800	0.27205	305.87360	0.30587	272.048	12.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	82.34800	0.08235	68.77360	0.06877	82.348	12.88	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	259.00320		0.25900	291.73500	0.29174	259.003	12.90		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	89.30320		0.08930	74.63500	0.07463	89.303	12.90		0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	240.15270		0.24015	271.18830	0.27119	240.153	12.94		0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	100.45270		0.10045	84.08830	0.08409	100.453	12.94		0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	210.68370		0.21068	238.76550	0.23877	210.684	12.99		0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	120.98370		0.12098	101.66550	0.10167	120.984	12.99		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	183.67400		0.18367	208.70570	0.20871	183.674	13.05		0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	143.97400		0.14397	121.60570	0.12161	143.974	13.05		0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	139.32310		0.13932	161.50550	0.16151	139.323	13.35		50,016.99	359	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	199.62310		0.19962	174.40550	0.17441	199.623	13.35		0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	132.04300		0.13204	153.23180	0.15323	132.043	13.45		0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	212.34300		0.21234	186.13180	0.18613	212.343	13.45		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	121.77180		0.12177	141.50690	0.14151	121.772	13.60		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	232.07180		0.23207	204.40690	0.20441	232.072	13.60		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	106.28090		0.10628	123.71540	0.12372	106.281	13.84		0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	266.58090		0.26658	236.61540	0.23662	266.581	13.84		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	80.73510		0.08074	94.06870	0.09407	80.735	14.33		0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	341.03510		0.34104	306.96870	0.30697	341.035	14.33		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	70.31410		0.07031	81.86620	0.08187	70.314	14.58		0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	380.61410		0.38061	344.76620	0.34477	380.614	14.58		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	61.23280		0.06123	71.18240	0.07118	61.233	14.82		0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	421.53280		0.42153	384.08240	0.38408	421.533	14.82		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	57.93990		0.05794	67.29800	0.06730	57.940	14.92		0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	438.23990		0.43824	400.19800	0.40020	438.240	14.92		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	53.33480		0.05333	61.85480	0.06185	53.335	15.07		0.00	0	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	463.63480		0.46363	424.75480	0.42475	463.635	15.07		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	45.29480		0.04529	52.96750	0.05297	45.295	15.37		0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	515.59480		0.51559	475.86750	0.47587	515.595	15.37		0.00	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	40.90290		0.04090	47.81880	0.04782	40.903	15.60	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	551.20290		0.55120	510.71880	0.51072	551.203	15.60	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	36.06640		0.03607	42.14090	0.04214	36.066	15.90	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	596.36640		0.59637	555.04090	0.55504	596.366	15.90	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	31.86590		0.03187	37.20120	0.03720	31.866	16.19	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	642.16590		0.64217	600.10120	0.60010	642.166	16.19	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	28.21350		0.02821	32.90180	0.03290	28.213	16.49	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	688.51350		0.68851	645.80180	0.64580	688.514	16.49	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	11.35960		0.01136	13.17680	0.01318	11.360	18.77	4,078.10	359	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,071.65960		1.07166	1,026.07680	1.02608	1,071.660	18.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	7.48780		0.00749	8.75900	0.00876	7.488	19.84	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,267.78780		1.26779	1,221.65900	1.22166	1,267.788	19.84	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	3.93000		0.00393	4.67510	0.00468	3.930	21.73	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,614.23000		1.61423	1,567.57510	1.56758	1,614.230	21.73	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	1.93520		0.00194	2.58140	0.00258	1.935	22.68	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,912.23520		1.91224	1,865.48140	1.86548	1,912.235	22.68	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	991.34060		0.99134	1,038.51330	1.03851	991.341	14.61	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	1.64060		0.00164	1.41330	0.00141	1.641	14.61	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	941.71750		0.94172	988.84120	0.98884	941.718	14.31	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	2.01750		0.00202	1.74120	0.00174	2.018	14.31	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	1.05330		0.00105	1.81920	0.00182	1.053	22.49	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,061.35330		2.06135	2,014.71920	2.01472	2,061.353	22.49	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,041.03590		1.04104	1,088.24840	1.08825	1,041.036	14.90	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	1.33590		0.00134	1.14840	0.00115	1.336	14.90	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.04650		9.04650	9.09430	9.09430		14.01	65,125,753.50	7,199	64,796.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	217.71640		0.21772	232.92710	0.23293	217.716	14.90	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	471.21640		0.47122	438.62710	0.43863	471.216	14.90	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	109.78500		0.10979	117.25520	0.11726	109.785	16.96	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	913.28500		0.91329	872.95520	0.87296	913.285	16.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	451.86300		0.45186	481.76960	0.48177	451.863	13.35	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	165.36300		0.16536	147.46960	0.14747	165.363	13.35	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	325.61870		0.32562	349.06600	0.34907	325.619	13.89	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	279.11870		0.27912	254.76600	0.25477	279.119	13.89	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	92.60110		0.09260	98.86020	0.09886	92.601	17.53	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	1,046.10110		1.04610	1,004.56020	1.00456	1,046.101	17.53	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	190.94680		0.19095	204.34910	0.20435	190.947	15.26	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	544.44680		0.54445	510.04910	0.51005	544.447	15.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	131.08560		0.13109	140.06280	0.14006	131.086	16.38	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	784.58560		0.78459	745.76280	0.74576	784.586	16.38	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	631.10650		0.63111	669.86840	0.66987	631.107	13.07	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	84.60650		0.08461	75.56840	0.07557	84.606	13.07	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	463.88570		0.46389	494.34110	0.49434	463.886	13.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	157.38570		0.15739	140.04110	0.14004	157.386	13.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	457.84400		0.45784	488.02610	0.48803	457.844	13.32	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	161.34400		0.16134	143.72610	0.14373	161.344	13.32	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.15970		9.15970	9.20760	9.20760		14.61	0.00	0	25,805.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	273.80590		0.27381	287.34110	0.28734	273.806	16.11	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	754.10590		0.75411	719.74110	0.71974	754.106	16.11	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	271.47160		0.27147	284.85890	0.28486	271.472	16.14	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	761.77160		0.76177	727.25890	0.72726	761.772	16.14	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	269.16440		0.26916	282.43280	0.28243	269.164	16.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	769.46440		0.76946	734.83280	0.73483	769.464	16.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	338.48860		0.33849	355.38100	0.35538	338.489	15.37	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	578.78860		0.57879	547.78100	0.54778	578.789	15.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	220.45360		0.22045	231.26420	0.23126	220.454	16.93	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	960.75360		0.96075	923.66420	0.92366	960.754	16.93	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	174.00100		0.17400	182.59140	0.18259	174.001	17.86	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,214.30100		1.21430	1,174.99140	1.17499	1,214.301	17.86	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	620.52990		0.62053	650.07190	0.65007	620.530	13.54	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	210.82990		0.21083	192.47190	0.19247	210.830	13.54	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	354.13870		0.35414	371.79730	0.37180	354.139	15.22	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	544.43870		0.54444	514.19730	0.51420	544.439	15.22	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.26570		9.26570	9.31320	9.31320		15.21	1,992,125.50	215	11,567.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	670.72700		0.67073	693.66180	0.69366	670.727	14.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	332.92700		0.33293	308.36180	0.30836	332.927	14.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	646.35630		0.64636	668.47650	0.66848	646.356	14.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	358.55630		0.35856	333.17650	0.33318	358.556	14.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	635.88000		0.63588	657.64830	0.65765	635.880	14.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	370.18000		0.37018	344.44830	0.34445	370.180	14.54	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	622.91260		0.62291	644.24110	0.64424	622.913	14.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	385.11260		0.38511	358.94110	0.35894	385.113	14.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	387.16810		0.38717	400.28190	0.40028	387.168	16.38	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	811.46810		0.81147	777.08190	0.77708	811.468	16.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	266.12520		0.26613	275.00740	0.27501	266.125	17.94	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,270.42520		1.27043	1,231.80740	1.23181	1,270.425	17.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,340.36790		1.34037	1,381.53270	1.38153	1,340.368	14.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	74.66790		0.07467	68.33270	0.06833	74.668	14.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	767.98470		0.76798	797.12180	0.79712	767.985	13.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	252.28470		0.25228	233.92180	0.23392	252.285	13.95	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	684.73900		0.68474	708.13630	0.70814	684.739	14.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	319.03900		0.31904	294.93630	0.29494	319.039	14.27	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.47240		9.47240	9.52050	9.52050		15.86	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,267.90280		1.26790	1,295.11720	1.29512	1,267.903	14.60	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	345.50280		0.34550	324.61720	0.32462	345.503	14.60	0.00	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	773.46360		0.77346	783.09220	0.78309	773.464	16.14	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	901.06360		0.90106	862.59220	0.86259	901.064	16.14	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,670.93570		1.67094	1,707.65960	1.70766	1,670.936	14.84	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	198.53570		0.19854	187.15960	0.18716	198.536	14.84	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,334.52560		1.33453	1,366.00670	1.36601	1,334.526	14.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	312.12560		0.31213	295.50670	0.29551	312.126	14.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,299.47610		1.29948	1,330.32130	1.33032	1,299.476	14.56	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	327.07610		0.32708	309.82130	0.30982	327.076	14.56	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.21840		10.21840	10.27460	10.27460		17.18	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,630.06910		1.63007	1,683.91760	1.68392	1,630.069	15.46	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	561.66910		0.56167	559.31760	0.55932	561.669	15.46	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,601.33160		1.60133	1,654.95240	1.65495	1,601.332	15.49	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	582.93160		0.58293	580.35240	0.58035	582.932	15.49	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,577.05050		1.57705	1,626.45580	1.62646	1,577.050	15.58	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	608.65050		0.60865	601.85580	0.60186	608.651	15.58	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.93970		8.93970	8.98710	8.98710		13.11	116,216.10	13	1,556.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	31,341.69630		0.31342	35,030.29570	0.35030	31,341.696	12.81	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	6,371.69630		0.06372	5,320.29570	0.05320	6,371.696	12.81	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	27,871.20290		0.27871	31,307.17200	0.31307	27,871.203	12.87	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	7,901.20290		0.07901	6,597.17200	0.06597	7,901.203	12.87	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	27,204.79920		0.27205	30,587.36040	0.30587	27,204.799	12.88	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	8,234.79920		0.08235	6,877.36040	0.06877	8,234.799	12.88	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	26,547.81360		0.26548	29,876.09850	0.29876	26,547.814	12.89	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	8,577.81360		0.08578	7,166.09850	0.07166	8,577.814	12.89	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	13,204.30050		0.13204	15,323.17750	0.15323	13,204.301	13.45	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	21,234.30050		0.21234	18,613.17750	0.18613	21,234.300	13.45	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.04650		9.04650	9.09430	9.09430		14.01	18,093.00	2	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	45,784.40060		0.45784	48,802.60750	0.48803	45,784.401	13.32	0.00	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	16,134.40060		0.16134	14,372.60750	0.14373	16,134.401	13.32	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	45,186.30130		0.45186	48,176.96030	0.48177	45,186.301	13.35	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	16,536.30130		0.16536	14,746.96030	0.14747	16,536.301	13.35	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	46,388.57120		0.46389	49,434.11170	0.49434	46,388.571	13.30	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	15,738.57120		0.15739	14,004.11170	0.14004	15,738.571	13.30	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.15970		9.15970	9.20760	9.20760		14.61	18,319.40	2	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	53,909.85850		0.53910	56,549.93650	0.56550	53,909.858	13.94	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	27,939.85850		0.27940	25,789.93650	0.25790	27,939.859	13.94	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	53,403.66750		0.53404	56,023.16590	0.56023	53,403.668	13.97	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	28,433.66750		0.28434	26,263.16590	0.26263	28,433.668	13.97	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	54,420.79890		0.54421	57,081.25720	0.57081	54,420.799	13.91	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	27,450.79890		0.27451	25,321.25720	0.25321	27,450.799	13.91	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.09550		14.09550	14.20160	14.20160		11.85	28,472,910.00	2,020	8,468.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	777.44270		0.77744	881.00150	0.88100	777.443	11.50	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	21.94270		0.02194	19.40150	0.01940	21.943	11.50	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	768.00630		0.76801	871.46380	0.87146	768.006	11.45	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	22.50630		0.02251	19.86380	0.01986	22.506	11.45	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	758.58610		0.75859	861.93870	0.86194	758.586	11.41	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	23.08610		0.02309	20.33870	0.02034	23.086	11.41	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	339.77790		0.33978	413.90240	0.41390	339.778	11.67	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	144.27790		0.14428	112.30240	0.11230	144.278	11.67	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	128.99190		0.12899	164.34020	0.16434	128.992	12.66	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	433.49190		0.43349	362.74020	0.36274	433.492	12.66	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	608.92690		0.60893	703.67540	0.70368	608.927	11.34	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	43.42690		0.04343	32.07540	0.03208	43.427	11.34	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	474.93650		0.47494	561.60580	0.56161	474.937	11.50	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	79.43650		0.07944	60.00580	0.06001	79.436	11.50	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.25750		14.25750	14.36470	14.36470		12.79	7,128,750.00	500	4,839.00

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	675.77550		0.67578	738.75360	0.73875	675.776	12.26	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	228.27550		0.22828	184.05360	0.18405	228.275	12.26	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	406.95370		0.40695	441.61420	0.44161	406.954	12.98	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	489.45370		0.48945	416.91420	0.41691	489.454	12.98	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	304.03920		0.30404	327.53860	0.32754	304.039	13.64	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	696.53920		0.69654	612.83860	0.61284	696.539	13.64	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	264.20480		0.26420	283.52260	0.28352	264.205	13.96	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	806.70480		0.80670	718.82260	0.71882	806.705	13.96	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	681.95200		0.68195	745.42910	0.74543	681.952	12.25	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	224.45200		0.22445	180.72910	0.18073	224.452	12.25	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	688.17110		0.68817	752.14060	0.75214	688.171	12.23	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	220.67110		0.22067	177.44060	0.17744	220.671	12.23	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	165.68060		0.16568	176.07090	0.17607	165.681	14.97	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,208.18060		1.20818	1,111.37090	1.11137	1,208.181	14.97	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	384.63770		0.38464	416.61440	0.41661	384.638	13.11	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	527.13770		0.52714	451.91440	0.45191	527.138	13.11	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,267.80190		2.26780	2,374.20400	2.37420	2,267.802	14.45	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	10.30190		0.01030	9.50400	0.00950	10.302	14.45	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,299.98350		1.29998	1,400.11970	1.40012	1,299.984	11.66	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	42.48350		0.04248	35.41970	0.03542	42.484	11.66	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.42950		14.42950	14.53760	14.53760		12.93	7,214,750.00	500	500.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	475.54330		0.47554	493.70330	0.49370	475.543	13.57	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	796.04330		0.79604	706.10330	0.70610	796.043	13.57	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	472.40590		0.47241	490.33180	0.49033	472.406	13.59	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	802.90590		0.80291	712.73180	0.71273	802.906	13.59	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	478.70360		0.47870	497.10440	0.49710	478.704	13.55	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	789.20360		0.78920	699.50440	0.69950	789.204	13.55	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.59090		14.59090	14.69910	14.69910		13.42	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	615.21010		0.61521	625.55110	0.62555	615.210	13.91	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	924.31010		0.92431	826.45110	0.82645	924.310	13.91	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	612.00490		0.61200	622.16590	0.62217	612.005	13.93	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	931.10490		0.93110	833.06590	0.83307	931.105	13.93	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	618.43460		0.61843	628.96280	0.62896	618.435	13.90	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	917.53460		0.91753	819.86280	0.81986	917.535	13.90	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09710		0.09710	0.09860	0.09860		18.26	0.00	0	24,086.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	13.47580		0.00013	19.65620	0.00020	13.476	20.78	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,303.47580		0.01303	1,159.65620	0.01160	1,303.476	20.78	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	743.56340		0.00744	880.81720	0.00881	743.563	18.08	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	33.56340		0.00034	20.81720	0.00021	33.563	18.08	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	133.05600		0.00133	184.10420	0.00184	133.056	18.26	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	423.05600		0.00423	324.10420	0.00324	423.056	18.26	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09840		0.09840	0.09980	0.09980		17.86	2,460.00	25	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	950.36560		0.00950	1,066.47060	0.01066	950.366	17.51	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	110.36560		0.00110	86.47060	0.00086	110.366	17.51	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	351.18870		0.00351	410.85360	0.00411	351.189	17.86	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	511.18870		0.00511	430.85360	0.00431	511.189	17.86	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	117.44040		0.00117	138.27110	0.00138	117.440	19.80	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,277.44040		0.01277	1,158.27110	0.01158	1,277.440	19.80	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			12.15720		12.15720	12.20040	12.20040		12.58	92,224,519.20	7,586	33,840.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	1,163.22900		1.16323	1,205.84800	1.20585	1,163.229	14.72	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	6.02900		0.00603	5.44800	0.00545	6.029	14.72	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	1,153.39710		1.15340	1,196.00170	1.19600	1,153.397	14.68	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	6.19710		0.00620	5.60170	0.00560	6.197	14.68	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	75.53950		0.07554	86.09120	0.08609	75.539	14.10	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	558.33950		0.55834	525.69120	0.52569	558.339	14.10	0.00	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	1,192.75280		1.19275	1,235.40630	1.23541	1,192.753	14.86	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	5.55280		0.00555	5.00630	0.00501	5.553	14.86	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	1,173.06570		1.17307	1,215.69650	1.21570	1,173.066	14.77	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	5.86570		0.00587	5.29650	0.00530	5.866	14.77	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.30790		12.30790	12.35070	12.35070		13.31	21,538,825.00	1,750	32,812.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	1,119.29140		1.11929	1,154.12430	1.15412	1,119.291	12.64	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	51.39140		0.05139	43.42430	0.04342	51.391	12.64	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	1,110.50000		1.11050	1,145.23970	1.14524	1,110.500	12.63	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	52.60000		0.05260	44.53970	0.04454	52.600	12.63	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	1,101.73150		1.10173	1,136.37660	1.13638	1,101.731	12.63	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	53.83150		0.05383	45.67660	0.04568	53.831	12.63	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.46630		12.46630	12.50860	12.50860		13.85	9,349,725.00	750	14,970.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	594.05740		0.59406	614.42710	0.61443	594.057	13.68	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	477.75740		0.47776	455.82710	0.45583	477.757	13.68	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	776.49800		0.77650	800.63160	0.80063	776.498	13.08	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	300.19800		0.30020	282.03160	0.28203	300.198	13.08	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	770.83800		0.77084	794.85400	0.79485	770.838	13.10	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	304.53800		0.30454	286.25400	0.28625	304.538	13.10	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	408.86440		0.40886	423.59340	0.42359	408.864	14.59	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	792.56440		0.79256	764.99340	0.76499	792.564	14.59	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	765.21270		0.76521	789.11530	0.78912	765.213	13.11	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	308.91270		0.30891	290.51530	0.29052	308.913	13.11	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	640.43530		0.64044	661.77550	0.66178	640.435	13.52	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	424.13530		0.42414	403.17550	0.40318	424.135	13.52	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.61430		12.61430	12.65470	12.65470		14.29	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,536.51180		1.53651	1,569.30350	1.56930	1,536.512	12.97	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	122.21180		0.12221	114.60350	0.11460	122.212	12.97	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,339.91650		1.33992	1,367.67620	1.36768	1,339.916	12.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	168.61650		0.16862	155.97620	0.15598	168.617	12.89	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,302.61890		1.30262	1,330.03000	1.33003	1,302.619	12.93	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	181.31890		0.18132	168.33000	0.16833	181.319	12.93	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,265.94920		1.26595	1,293.02590	1.29303	1,265.949	12.96	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	194.64920		0.19465	181.32590	0.18133	194.649	12.96	0.00	0	0.00
2025	On 07/02/2013	Bond Future			113.04615		113.04615	113.04833	113.04833			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	2,056.15000		2.05615	2,058.33000	2.05833	2,056.150		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	2,046.15000		2.04615	2,048.33000	2.04833	2,046.150		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	2,036.15000		2.03615	2,038.33000	2.03833	2,036.150		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			114.47307		114.47307	114.47571	114.47571			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	1,059.40000		1.05940	1,062.04000	1.06204	1,059.400		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			111.41348		111.41348	111.62905	111.62905			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	5,423.48000		5.42348	5,639.05000	5.63905	5,423.480		0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Call	5,413.48000		5.41348	5,629.05000	5.62905	5,413.480		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Call	5,403.48000		5.40348	5,619.05000	5.61905	5,403.480		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 02/05/2013	Bond Future			112.81969		112.81969	113.03847	113.03847			0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Call	1,215.21000		1.21521	1,433.99000	1.43399	1,215.210		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			117.62700		117.62700	118.22453	118.22453			0.00	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	4,637.00000		4.63700	5,234.53000	5.23453	4,637.000		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	4,627.00000		4.62700	5,224.53000	5.22453	4,627.000		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	4,617.00000		4.61700	5,214.53000	5.21453	4,617.000		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	119.71699	119.71699			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	1,513.64000		1.51364	2,119.17000	2.11917	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			487.70900		487.70900	486.34200	486.34200			0.00	0	0.00
AL7T	On 02/05/2013	Index Future			493.87400		493.87400	492.49100	492.49100			0.00	0	12.00
AL7T	On 01/08/2013	Index Future			500.83100		500.83100	499.42900	499.42900			0.00	0	0.00
ALBI	On 07/02/2013	Index Future			435.85100		435.85100	434.62600	434.62600			0.00	0	289.00
ALBI	On 02/05/2013	Index Future			441.36000		441.36000	440.12100	440.12100			0.00	0	775.00
ALBI	On 01/08/2013	Index Future			447.57800		447.57800	446.32100	446.32100			0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.27200		9.27200	9.33000	9.33000		9.13	1,223,904.00	132	15,232.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	764.41990		0.76442	822.84570	0.82285	764.420	11.68	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	2.41990		0.00242	2.84570	0.00285	2.420	11.68	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	954.58810		0.95459	1,012.83210	1.01283	954.588	13.03	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	1.18810		0.00119	1.43210	0.00143	1.188	13.03	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	904.88200		0.90488	963.17830	0.96318	904.882	12.74	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	1.48200		0.00148	1.77830	0.00178	1.482	12.74	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	855.15490		0.85515	913.49270	0.91349	855.155	12.37	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	1.75490		0.00175	2.09270	0.00209	1.755	12.37	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.32330		9.32330	9.38110	9.38110			13,984,950.00	1,500	10,425.00

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	563.30000		0.56330	621.10000	0.62110	563.300		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	583.30000		0.58330	641.10000	0.64110	583.300		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	573.30000		0.57330	631.10000	0.63110	573.300		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			9.37800		9.37800	9.43550	9.43550		10.68	0.00	0	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	589.03000		0.58903	644.72720	0.64473	589.030	10.38	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	121.03000		0.12103	119.22720	0.11923	121.030	10.38	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	603.63000		0.60363	659.93950	0.65994	603.630	10.38	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	115.63000		0.11563	114.43950	0.11444	115.630	10.38	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	596.10860		0.59611	652.31420	0.65231	596.109	10.37	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	118.10860		0.11811	116.81420	0.11681	118.109	10.37	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.42880		9.42880	9.48540	9.48540		11.15	1,414,320.00	150	550.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	371.56370		0.37156	410.55850	0.41056	371.564	11.33	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	422.76370		0.42276	405.15850	0.40516	422.764	11.33	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	379.27430		0.37927	419.71830	0.41972	379.274	11.28	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	410.47430		0.41047	394.31830	0.39432	410.474	11.28	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	375.39720		0.37540	415.12050	0.41512	375.397	11.30	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	416.59720		0.41660	399.72050	0.39972	416.597	11.30	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.83090		9.83090	9.90190	9.90190		13.03	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,647.47730		2.64748	2,718.28300	2.71828	2,647.477	12.83	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	66.57730		0.06658	66.38300	0.06638	66.577	12.83	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,601.80550		2.60181	2,672.59750	2.67260	2,601.805	12.80	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	70.90550		0.07091	70.69750	0.07070	70.906	12.80	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,556.35430		2.55635	2,627.13070	2.62713	2,556.354	12.76	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	75.45430		0.07545	75.23070	0.07523	75.454	12.76	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.93580		8.93580	8.97080	8.97080		11.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	322.67140		0.32267	353.79460	0.35379	322.671	11.76	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	46.87140		0.04687	42.99460	0.04299	46.871	11.76	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	338.31390		0.33831	369.88930	0.36989	338.314	11.77	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	42.51390		0.04251	39.08930	0.03909	42.514	11.77	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	330.45190		0.33045	361.80540	0.36181	330.452	11.76	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	44.65190		0.04465	41.00540	0.04101	44.652	11.76	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.02500		9.02500	9.06040	9.06040		12.96	0.00	0	50.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	313.93810		0.31394	333.93750	0.33394	313.938	12.94	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	248.93810		0.24894	233.53750	0.23354	248.938	12.94	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	324.26980		0.32427	344.65220	0.34465	324.270	12.93	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	239.26980		0.23927	224.25220	0.22425	239.270	12.93	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	319.07420		0.31907	339.26620	0.33927	319.074	12.94	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	244.07420		0.24407	228.86620	0.22887	244.074	12.94	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.11820		0.11820	0.13350	0.13350			0.00	0	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.06210		0.06210	0.07030	0.07030			0.00	887	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.08010		0.08010	0.09310	0.09310			0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.44310		0.44310	0.52060	0.52060			0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.05850		0.05850	0.06650	0.06650			0.00	11,160	67,300.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.04750		0.04750	0.05400	0.05400			0.00	1,337	70,400.00
CF CANDO CACS	On 26/02/2013	Can-Do Future			4,974.59330	4,974.59330	4,974.59330	3,823.20070	3,823.20070			0.00	0	40.00
CF CANDO CACT	On 26/02/2013	Can-Do Future			5,386.57040	5,386.57040	5,386.57040	6,625.27110	6,625.27110			0.00	0	40.00
CF CANDO CACU	On 26/02/2013	Can-Do Future			0.02410	0.02410	0.02410	0.01000	0.01000			0.00	88,000	88,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.08290		0.08290	0.04000	0.04000				0.00	0	5,000.00
CF CANDO CACW	On 26/02/2013	Can-Do Future			0.02680		0.02680	0.03000	0.03000				0.00	34,000	34,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.87480		9.87480	9.85920	9.85920		13.35		0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	746.73260		0.74673	730.69040	0.73069	746.733	14.10		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	11.93260		0.01193	11.49040	0.01149	11.933	14.10		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	737.14810		0.73715	721.05940	0.72106	737.148	14.04		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	12.34810		0.01235	11.85940	0.01186	12.348	14.04		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	727.57770		0.72758	711.44150	0.71144	727.578	13.99		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	12.77770		0.01278	12.24150	0.01224	12.778	13.99		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			10.00330		10.00330	9.98740	9.98740		14.09		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	597.15820		0.59716	577.66820	0.57767	597.158	13.28		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	133.85820		0.13386	130.26820	0.13027	133.858	13.28		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	590.43940		0.59044	570.94170	0.57094	590.439	13.30		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	137.13940		0.13714	133.54170	0.13354	137.139	13.30		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	583.76960		0.58377	564.26740	0.56427	583.770	13.32		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	140.46960		0.14047	136.86740	0.13687	140.470	13.32		0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry			12.08980		12.08980	12.13310	12.13310		13.10		0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.05	Call	104.63410		0.10463	135.81130	0.13581	104.634	13.48		0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.05	Put	64.83410		0.06483	52.71130	0.05271	64.834	13.48		0.00	0	10,000.00
DAEU	On 07/02/2013	Any day expiry	12.06	Call	98.53640		0.09854	128.98890	0.12899	98.536	13.40		0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.06	Put	68.73640		0.06874	55.88890	0.05589	68.736	13.40		0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.10	Call	76.02210		0.07602	103.32790	0.10333	76.022	13.10		0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.10	Put	86.22210		0.08622	70.22790	0.07023	86.222	13.10		0.00	0	10,000.00
DAEU	On 07/02/2013	Any day expiry	12.04	Call	110.91200		0.11091	142.78720	0.14279	110.912	13.56		0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.04	Put	61.11200		0.06111	49.68720	0.04969	61.112	13.56		0.00	0	10,000.00
DAEU	On 21/11/2013	Any day expiry			12.57720		12.57720	12.61810	12.61810		14.17		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 21/11/2013	Any day expiry	11.91	Call	968.25170	0.96825	994.88990	0.99489	968.252	13.13	0.00	0	0.00	
DAEU	On 21/11/2013	Any day expiry	11.91	Put	301.05170	0.30105	286.78990	0.28679	301.052	13.13	0.00	0	0.00	
DAEU	On 21/11/2013	Any day expiry	11.89	Call	980.54360	0.98054	1,007.69510	1.00770	980.544	13.10	0.00	0	0.00	
DAEU	On 21/11/2013	Any day expiry	11.89	Put	293.34360	0.29334	279.59510	0.27960	293.344	13.10	0.00	0	0.00	
DAEU	On 21/11/2013	Any day expiry	11.90	Call	974.19910	0.97420	1,001.27830	1.00128	974.199	13.11	0.00	0	0.00	
DAEU	On 21/11/2013	Any day expiry	11.90	Put	296.99910	0.29700	283.17830	0.28318	296.999	13.11	0.00	0	0.00	
DAFR	On 13/02/2013	Any day expiry			9.82690	9.82690	9.81140	9.81140		13.29	0.00	0	0.00	
DAFR	On 13/02/2013	Any day expiry	9.81	Call	103.50180	0.10350	93.24990	0.09325	103.502	13.35	0.00	0	0.00	
DAFR	On 13/02/2013	Any day expiry	9.81	Put	86.60180	0.08660	91.84990	0.09185	86.602	13.35	0.00	0	5,000.00	
DAFR	On 13/02/2013	Any day expiry	9.89	Call	70.09440	0.07009	61.93500	0.06194	70.094	13.81	0.00	0	0.00	
DAFR	On 13/02/2013	Any day expiry	9.89	Put	133.19440	0.13319	140.53500	0.14053	133.194	13.81	0.00	0	0.00	
DAFR	On 13/02/2013	Any day expiry	9.90	Call	66.61780	0.06662	58.71620	0.05872	66.618	13.86	0.00	0	0.00	
DAFR	On 13/02/2013	Any day expiry	9.90	Put	139.71780	0.13972	147.31620	0.14732	139.718	13.86	0.00	0	0.00	
DAFR	On 13/02/2013	Any day expiry	9.91	Call	63.28550	0.06329	55.63930	0.05564	63.286	13.92	0.00	0	0.00	
DAFR	On 13/02/2013	Any day expiry	9.91	Put	146.38550	0.14639	154.23930	0.15424	146.385	13.92	0.00	0	5,000.00	
DAUS	On 07/02/2013	Any day expiry			8.89230	8.89230	8.93950	8.93950		13.20	0.00	0	0.00	
DAUS	On 07/02/2013	Any day expiry	8.61	Call	285.79860	0.28580	332.43690	0.33244	285.799	15.22	0.00	0	0.00	
DAUS	On 07/02/2013	Any day expiry	8.61	Put	3.49860	0.00350	2.93690	0.00294	3.499	15.22	0.00	0	0.00	
DAUS	On 07/02/2013	Any day expiry	9.05	Call	15.29760	0.01530	28.93090	0.02893	15.298	14.47	0.00	0	0.00	
DAUS	On 07/02/2013	Any day expiry	9.05	Put	172.99760	0.17300	139.43090	0.13943	172.998	14.47	0.00	0	0.00	
DAUS	On 07/02/2013	Any day expiry	8.59	Call	305.04210	0.30504	351.87350	0.35187	305.042	15.36	0.00	0	0.00	
DAUS	On 07/02/2013	Any day expiry	8.59	Put	2.74210	0.00274	2.37350	0.00237	2.742	15.36	0.00	0	0.00	
DAUS	On 07/02/2013	Any day expiry	8.60	Call	295.39920	0.29540	342.14090	0.34214	295.399	15.29	0.00	0	0.00	
DAUS	On 07/02/2013	Any day expiry	8.60	Put	3.09920	0.00310	2.64090	0.00264	3.099	15.29	0.00	0	0.00	
DAUS	On 14/02/2013	Any day expiry			8.90080	8.90080	8.94800	8.94800		12.99	0.00	0	0.00	
DAUS	On 14/02/2013	Any day expiry	9.09	Call	31.02760	0.03103	43.21080	0.04321	31.028	14.45	0.00	0	0.00	
DAUS	On 14/02/2013	Any day expiry	9.09	Put	220.22760	0.22023	185.21080	0.18521	220.228	14.45	0.00	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 14/02/2013	Any day expiry	9.10	Call	29.30000		0.02930	40.92590	0.04093	29.300	14.53	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.10	Put	228.50000		0.22850	192.92590	0.19293	228.500	14.53	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.11	Call	27.66380		0.02766	38.75250	0.03875	27.664	14.61	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.11	Put	236.86380		0.23686	200.75250	0.20075	236.864	14.61	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	8.95	Call	67.39890		0.06740	89.44670	0.08945	67.399	13.37	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	8.95	Put	116.59890		0.11660	91.44670	0.09145	116.599	13.37	0.00	30,000	15,000.00
DAUS	On 15/02/2013	Any day expiry			8.90200		8.90200	8.94920	8.94920		13.06	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	9.00	Call	55.31760		0.05532	73.62000	0.07362	55.318	13.80	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	9.00	Put	153.31760		0.15332	124.42000	0.12442	153.318	13.80	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Call	144.22640		0.14423	179.97730	0.17998	144.226	13.14	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Put	52.22640		0.05223	40.77730	0.04078	52.226	13.14	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.85	Call	119.22330		0.11922	152.17720	0.15218	119.223	13.10	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	8.85	Put	67.22330		0.06722	52.97720	0.05298	67.223	13.10	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Call	102.24980		0.10225	132.92530	0.13293	102.250	13.08	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Put	80.24980		0.08025	63.72530	0.06373	80.250	13.08	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Call	157.70330		0.15770	194.73260	0.19473	157.703	13.16	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Put	45.70330		0.04570	35.53260	0.03553	45.703	13.16	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Call	150.88600		0.15089	187.28660	0.18729	150.886	13.15	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Put	48.88600		0.04889	38.08660	0.03809	48.886	13.15	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.91540		8.91540	8.96260	8.96260		12.75	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,065.56200		1.06556	1,112.75160	1.11275	1,065.562	16.46	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	0.16200		0.00016	0.15160	0.00015	0.162	16.46	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	915.80810		0.91581	962.97800	0.96298	915.808	15.53	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	0.40810		0.00041	0.37800	0.00038	0.408	15.53	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Call	816.16360		0.81616	863.29450	0.86329	816.164	14.93	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Put	0.76360		0.00076	0.69450	0.00069	0.764	14.93	0.00	0	5,000.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	336.45680		0.33646	378.97280	0.37897	336.457	12.79	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	21.05680		0.02106	16.37280	0.01637	21.057	12.79	0.00	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	8.61	Call	327.93730		0.32794	370.15820	0.37016	327.937	12.78	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	22.53730		0.02254	17.55820	0.01756	22.537	12.78	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	319.49880		0.31950	361.41170	0.36141	319.499	12.78	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	24.09880		0.02410	18.81170	0.01881	24.099	12.78	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	240.20110		0.24020	278.31020	0.27831	240.201	12.77	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	44.80110		0.04480	35.71020	0.03571	44.801	12.77	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	81.49550		0.08150	99.40610	0.09941	81.496	13.57	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	186.09550		0.18610	156.80610	0.15681	186.095	13.57	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.35	Call	23.43090		0.02343	29.41180	0.02941	23.431	15.81	0.00	0	5,000.00
DAUS	On 26/02/2013	Any day expiry	9.35	Put	458.03090		0.45803	416.81180	0.41681	458.031	15.81	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry			8.94940		8.94940	8.99680	8.99680		13.14	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	136.67700		0.13668	155.52970	0.15553	136.677	13.65	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	247.27700		0.24728	218.72970	0.21873	247.277	13.65	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	66.48170		0.06648	76.53210	0.07653	66.482	14.98	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	467.08170		0.46708	429.73210	0.42973	467.082	14.98	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	143.53890		0.14354	163.16110	0.16316	143.539	13.56	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	234.13890		0.23414	206.36110	0.20636	234.139	13.56	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	140.06910		0.14007	159.30400	0.15930	140.069	13.60	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	240.66910		0.24067	212.50400	0.21250	240.669	13.60	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	952.46140		0.95246	999.61170	0.99961	952.461	14.11	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	3.06140		0.00306	2.81170	0.00281	3.061	14.11	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	854.19180		0.85419	900.93780	0.90094	854.192	13.70	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	4.79180		0.00479	4.13780	0.00414	4.792	13.70	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	150.71680		0.15072	171.12960	0.17113	150.717	13.46	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	221.31680		0.22132	194.32960	0.19433	221.317	13.46	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			8.98720		8.98720	9.03480	9.03480		13.45	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	205.64190		0.20564	226.15390	0.22615	205.642	13.66	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	268.44190		0.26844	241.35390	0.24135	268.442	13.66	0.00	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	9.06	Call	201.94060		0.20194	222.12800	0.22213	201.941	13.70	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	274.74060		0.27474	247.32800	0.24733	274.741	13.70	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	217.13870		0.21714	238.64210	0.23864	217.139	13.53	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	249.93870		0.24994	223.84210	0.22384	249.939	13.53	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	119.15030		0.11915	131.44780	0.13145	119.150	14.91	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	481.95030		0.48195	446.64780	0.44665	481.950	14.91	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	209.40820		0.20941	230.24780	0.23025	209.408	13.62	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	262.20820		0.26221	235.44780	0.23545	262.208	13.62	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	995.96280		0.99596	1,042.56910	1.04257	995.963	13.76	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	8.76280		0.00876	7.76910	0.00777	8.763	13.76	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	899.37420		0.89937	945.44940	0.94545	899.374	13.38	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	12.17420		0.01217	10.64940	0.01065	12.174	13.38	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			9.02600		9.02600	9.07370	9.07370			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	324.00000		0.32400	276.30000	0.27630	324.000		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	0.00000		0.00000	33.70000	0.03370	0.000		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	14.00000		0.01400	0.00000	0.00000	14.000		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	0.00000		0.00000	23.70000	0.02370	0.000		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	24.00000		0.02400	0.00000	0.00000	24.000		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	0.00000		0.00000	13.70000	0.01370	0.000		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	34.00000		0.03400	0.00000	0.00000	34.000		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	926.00000		0.92600	973.70000	0.97370	926.000		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			9.06100		9.06100	9.10890	9.10890		14.05	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	325.32030		0.32532	347.54560	0.34755	325.320	14.05	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	314.32030		0.31432	288.64560	0.28865	314.320	14.05	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	321.26140		0.32126	342.97840	0.34298	321.261	14.08	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	320.26140		0.32026	294.07840	0.29408	320.261	14.08	0.00	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	9.35	Call	223.63650		0.22364	238.22760	0.23823	223.637	15.10	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	512.63650		0.51264	479.32760	0.47933	512.637	15.10	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	993.00080		0.99300	1,037.83300	1.03783	993.001	13.51	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	32.00080		0.03200	28.93300	0.02893	32.001	13.51	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	329.69810		0.32970	352.16710	0.35217	329.698	14.03	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	308.69810		0.30870	283.26710	0.28327	308.698	14.03	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.09240		9.09240	9.14040	9.14040		14.27	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	316.98380		0.31698	334.99580	0.33500	316.984	14.58	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	414.58380		0.41458	384.59580	0.38460	414.584	14.58	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	313.46590		0.31347	331.28090	0.33128	313.466	14.61	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	421.06590		0.42107	390.88090	0.39088	421.066	14.61	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	309.98940		0.30999	327.60950	0.32761	309.989	14.64	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	427.58940		0.42759	397.20950	0.39721	427.589	14.64	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	165.33940		0.16534	174.39530	0.17440	165.339	16.67	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	872.93940		0.87294	833.99530	0.83400	872.939	16.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.09720		9.09720	9.14520	9.14520		14.31	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	374.98600		0.37499	396.75420	0.39675	374.986	14.20	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	337.78600		0.33779	311.55420	0.31155	337.786	14.20	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	272.38300		0.27238	287.56520	0.28757	272.383	15.14	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	525.18300		0.52518	492.36520	0.49237	525.183	15.14	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,039.56540		1.03957	1,084.08470	1.08408	1,039.565	13.60	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	42.36540		0.04237	38.88470	0.03888	42.365	13.60	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	383.72660		0.38373	405.93960	0.40594	383.727	14.15	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	326.52660		0.32653	300.73960	0.30074	326.527	14.15	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	379.33310		0.37933	401.32180	0.40132	379.333	14.18	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	332.13310		0.33213	306.12180	0.30612	332.133	14.18	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.13450		9.13450	9.18250	9.18250		14.54	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	333.95930		0.33396	351.22630	0.35123	333.959	15.05	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.31	Put	509.45930		0.50946	478.72630	0.47873	509.459	15.05	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	204.15630		0.20416	214.48770	0.21449	204.156	16.76	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	909.65630		0.90966	871.98770	0.87199	909.656	16.76	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	357.55500		0.35755	376.02290	0.37602	357.555	14.83	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	463.05500		0.46306	433.52290	0.43352	463.055	14.83	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	340.52090		0.34052	358.12390	0.35812	340.521	14.99	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	496.02090		0.49602	465.62390	0.46562	496.021	14.99	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	337.22240		0.33722	354.65800	0.35466	337.222	15.02	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	502.72240		0.50272	472.15800	0.47216	502.722	15.02	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.16810		9.16810	9.21600	9.21600		14.62	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	232.96420		0.23296	244.27690	0.24428	232.964	16.85	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	944.86420		0.94486	908.27690	0.90828	944.864	16.85	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	384.95310		0.38495	403.93770	0.40394	384.953	15.04	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	506.85310		0.50685	477.93770	0.47794	506.853	15.04	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	381.52800		0.38153	400.34720	0.40035	381.528	15.07	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	513.42800		0.51343	484.34720	0.48435	513.428	15.07	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	378.13400		0.37813	396.79220	0.39679	378.134	15.10	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	520.03400		0.52003	490.79220	0.49079	520.034	15.10	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	388.41550		0.38842	407.56380	0.40756	388.416	15.01	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	500.31550		0.50032	471.56380	0.47156	500.316	15.01	0.00	0	1,200.00
DAUS	On 28/02/2014	Any day expiry			9.34150		9.34150	9.38810	9.38810		15.72	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	698.15630		0.69816	713.77880	0.71378	698.156	15.09	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	466.65630		0.46666	435.67880	0.43568	466.656	15.09	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	706.92630		0.70693	722.79660	0.72280	706.926	15.04	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	455.42630		0.45543	424.69660	0.42470	455.426	15.04	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	702.52750		0.70253	718.27330	0.71827	702.528	15.07	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	461.02750		0.46103	430.17330	0.43017	461.028	15.07	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.35010		9.35010	9.39680	9.39680		15.75	0.00	0	3,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 19/03/2014	Any day expiry	9.11	Call	718.48100		0.71848	734.05760	0.73406	718.481	15.13	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	478.38100		0.47838	447.25760	0.44726	478.381	15.13	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	727.22910		0.72723	743.05310	0.74305	727.229	15.08	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	467.12910		0.46713	436.25310	0.43625	467.129	15.08	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	722.84170		0.72284	738.54140	0.73854	722.842	15.11	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	472.74170		0.47274	441.74140	0.44174	472.742	15.11	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			113.34419		113.34419	113.63044	113.63044			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	334.19000		0.33419	620.44000	0.62044	334.190		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	354.19000		0.35419	640.44000	0.64044	354.190		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	344.19000		0.34419	630.44000	0.63044	344.190		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	113.71552	113.71552			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	109.09000		0.10909	399.34000	0.39934	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			8.73108		91.42405	8.79223	90.89907			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	1,671.88000		1.67188	2,196.86000	2.19686	1,671.880		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Put	1,583.19000		1.58319	2,108.17000	2.10817	1,583.190		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

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	8.56	Put	1,494.63000		1.49463	2,019.61000	2.01961	1,494.630		0.00	0	0.00
ES33	On 02/05/2013	Bond Future			8.81167		88.75106	8.87451	88.21984			95,851,144.80	1,080	1,383.00
ES33	On 02/05/2013	Bond Future	91.02	Call	79,570.80000		79.57080	79,039.58000	79.03958	79,570.800		0.00	0	0.00
ES33	On 02/05/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future			8.90021		89.91954	8.96497	89.38125			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	827.34000		0.82734	289.05000	0.28905	827.340		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	78,868.21000		78.86821	78,329.92000	78.32992	78,868.210		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			435.92200		435.92200	434.74000	434.74000			0.00	0	271.00
GOVI	On 07/02/2013	GOVI	432.99	Call	29,320.00000		2.93200	17,500.00000	1.75000	29,320.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	432.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Call	29,220.00000		2.92200	17,400.00000	1.74000	29,220.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Call	29,120.00000		2.91200	17,300.00000	1.73000	29,120.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			441.43200		441.43200	440.23700	440.23700			4,414,320.00	1	40.00
GOVI	On 02/05/2013	GOVI	432.99	Call	84,420.00000		8.44200	72,470.00000	7.24700	84,420.000		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	84,320.00000		8.43200	72,370.00000	7.23700	84,320.000		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	84,220.00000		8.42200	72,270.00000	7.22700	84,220.000		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			447.65100		447.65100	446.43900	446.43900			0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	16,610.00000		1.66100	4,490.00000	0.44900	16,610.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	16,510.00000		1.65100	4,390.00000	0.43900	16,510.000		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	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	16,410.00000		1.64100	4,290.00000	0.42900	16,410.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000				0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
IGOV	On 07/02/2013	Index Future			198.52100		198.52100	198.66100	198.66100				277,929,400.00	140	14.00
IGOV	On 02/05/2013	Index Future			201.03100		201.03100	201.17200	201.17200				10,051,550.00	5	459.00
IGOV	On 01/08/2013	Index Future			203.86300		203.86300	204.00600	204.00600				285,408,200.00	140	140.00
ILBI	On 07/02/2013	Index Future			537.77000		537.77000	537.60900	537.60900				0.00	0	183.00
ILBI	On 02/05/2013	Index Future			544.32400		544.32400	544.16000	544.16000				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
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	5.05000	94.95000				0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.05000		94.95000	5.03000	94.97000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.03000		94.97000	5.02000	94.98000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.02000		94.98000	5.00000	95.00000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.02000		94.98000	4.99000	95.01000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.02000		94.98000	5.00000	95.00000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.07000		94.93000	5.05000	94.95000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.17000		94.83000	5.14000	94.86000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.30000		94.70000	5.28000	94.72000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.44000		94.56000	5.42000	94.58000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.61000		94.39000	5.57000	94.43000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.54440		7.54440	7.51740	7.51740		8.92		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	655.56260		0.65556	629.04060	0.62904	655.563	11.40		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	1.16260		0.00116	1.64060	0.00164	1.163	11.40		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	645.63720		0.64564	619.14210	0.61914	645.637	11.33		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	1.23720		0.00124	1.74210	0.00174	1.237	11.33		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	635.71680		0.63572	609.24990	0.60925	635.717	11.27		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	1.31680		0.00132	1.84990	0.00185	1.317	11.27		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.59630		7.59630	7.56830	7.56830		10.37		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	344.50200		0.34450	324.34360	0.32434	344.502	10.53		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	88.20200		0.08820	96.04360	0.09604	88.202	10.53		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	337.49960		0.33750	317.47530	0.31748	337.500	10.53		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	91.19960		0.09120	99.17530	0.09918	91.200	10.53		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	330.57240		0.33057	310.68150	0.31068	330.572	10.52		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	94.27240		0.09427	102.38150	0.10238	94.272	10.52		0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200				0.00	0	0.00
R023	On 07/02/2013	Bond Future			6.80893		110.29372	6.86474	109.87623				103,455,509.36	938	789.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 07/02/2013	Bond Future	7.04	Call	1,714.99000		1.71499	1,297.50000	1.29750	1,714.990		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Call	1,788.41000		1.78841	1,370.92000	1.37092	1,788.410		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Call	1,861.76000		1.86176	1,444.27000	1.44427	1,861.760		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			6.85784		107.71461	6.91551	107.29224			101,036,304.18	938	3,002.00
R023	On 02/05/2013	Bond Future	7.05	Call	1,399.03000		1.39903	976.66000	0.97666	1,399.030		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	1,471.19000		1.47119	1,048.82000	1.04882	1,471.190		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,326.81000		1.32681	904.44000	0.90444	1,326.810		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.91251		109.13277	6.97236	108.70475			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,662.95000		2.66295	2,234.93000	2.23493	2,662.950		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	2,732.32000		2.73232	2,304.30000	2.30430	2,732.320		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	2,801.63000		2.80163	2,373.61000	2.37361	2,801.630		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			5.31627		125.11047	5.35180	125.01541		1.83	3,127,761.75	25	5,382.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,544.34000		2.54434	2,449.28000	2.44928	2,544.340	1.95	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.95	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	3,115.36000		3.11536	3,020.30000	3.02030	3,115.360	1.98	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.98	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,631.37000		3.63137	3,536.31000	3.53631	3,631.370	1.98	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.98	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,759.91000		3.75991	3,664.85000	3.66485	3,759.910	1.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 07/02/2013	Bond Future	6.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.98	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,888.27000		3.88827	3,793.21000	3.79321	3,888.270	1.98	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.98	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.31793	119.82189		5.35736	119.72591		1.75	0.00	0	14,842.00
R157	On 02/05/2013	Bond Future	5.35	Call	452.62000		0.45262	405.64000	0.40564	452.620	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	374.55000		0.37455	423.55000	0.42355	374.550	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	465.82000		0.46582	417.94000	0.41794	465.820	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	363.42000		0.36342	411.52000	0.41152	363.420	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	439.64000		0.43964	393.55000	0.39355	439.640	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	385.91000		0.38591	435.80000	0.43580	385.910	1.74	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.31229	121.39941		5.35705	121.30210		1.62	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,943.78000		91.94378	91,846.47000	91.84647	91,943.780	1.74	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.74	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.31011	116.32036		5.36229	116.22157		1.51	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	940.41000		0.94041	878.88000	0.87888	940.410	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	374.23000		0.37423	411.49000	0.41149	374.230	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	915.71000		0.91571	855.09000	0.85509	915.710	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	387.17000		0.38717	425.34000	0.42534	387.170	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	928.02000		0.92802	866.94000	0.86694	928.020	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	380.66000		0.38066	418.37000	0.41837	380.660	1.52	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/02/2013	Bond Future			7.28424	129.27279		7.33507	128.75289		10.81	1,057,063,603.83	8,177	38,022.00
R186	On 07/02/2013	Bond Future	7.00	Call	35.51000		0.03551	26.40000	0.02640	35.510	10.62	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	2,998.13000		2.99813	3,508.92000	3.50892	2,998.130	10.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future	7.25	Call	547.03000		0.54703	406.29000	0.40629	547.030	10.71	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	898.92000		0.89892	1,278.08000	1.27808	898.920	10.71	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Call	738.98000		0.73898	555.91000	0.55591	738.980	10.73	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Put	679.92000		0.67992	1,016.75000	1.01675	679.920	10.73	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	4,657.69000		4.65769	4,146.01000	4.14601	4,657.690	10.95	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	2.51000		0.00251	10.73000	0.01073	2.510	10.95	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	7,056.03000		7.05603	6,536.28000	6.53628	7,056.030	11.09	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	0.02000		0.00002	0.17000	0.00017	0.020	11.09	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.45	Call	11,213.51000		11.21351	10,693.61000	10.69361	11,213.510	11.34	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.34	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	11,393.54000		11.39354	10,873.64000	10.87364	11,393.540	11.35	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.35	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	2,280.13000		2.28013	1,869.70000	1.86970	2,280.130	10.81	0.00	0	540.00
R186	On 07/02/2013	Bond Future	7.50	Put	93.52000		0.09352	202.99000	0.20299	93.520	10.81	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Call	11,662.85000		11.66285	11,142.95000	11.14295	11,662.850	11.37	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.37	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Call	12,109.72000		12.10972	11,589.82000	11.58982	12,109.720	11.37	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.37	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	10,033.59000		10.03359	9,513.69000	9.51369	10,033.590	11.27	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.27	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future			7.34253	130.83602		7.39491	130.31006		11.55	1,102,947,648.60	8,430	34,073.00
R186	On 02/05/2013	Bond Future	7.75	Call	5,406.32000		5.40632	5,051.67000	5.05167	5,406.320	11.68	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	1,393.84000		1.39384	1,565.15000	1.56515	1,393.840	11.68	0.00	0	100.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,224.18000		3.22418	2,965.69000	2.96569	3,224.180	11.52	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,747.39000		2.74739	3,014.86000	3.01486	2,747.390	11.52	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,276.69000		3.27669	3,015.38000	3.01538	3,276.690	11.52	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,699.78000		2.69978	2,964.43000	2.96443	2,699.780	11.52	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,329.67000		3.32967	3,065.55000	3.06555	3,329.670	11.53	0.00	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	7.41	Put	2,652.75000		2.65275	2,914.59000	2.91459	2,652.750	11.53	0.00	0	0.00
R186	On 02/05/2013	Bond Future	6.75	Call	873.84000		0.87384	777.66000	0.77766	873.840	11.32	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	7,041.39000		7.04139	7,471.17000	7.47117	7,041.390	11.32	0.00	0	0.00
R186	On 01/08/2013	Bond Future			7.40695		127.27357	7.46111	126.74061		12.00	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	118,001.16000		118.00116	117,468.20000	117.46820	118,001.160	12.49	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	12.49	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.47827		129.08525	7.53444	128.54458		12.03	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	9,014.41000		9.01441	8,651.01000	8.65101	9,014.410	12.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,846.33000		2.84633	3,023.60000	3.02360	2,846.330	12.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	9,075.56000		9.07556	8,710.86000	8.71086	9,075.560	12.25	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,817.56000		2.81756	2,993.53000	2.99353	2,817.560	12.25	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	9,136.85000		9.13685	8,770.86000	8.77086	9,136.850	12.25	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,789.03000		2.78903	2,963.71000	2.96371	2,789.030	12.25	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	12,976.53000		12.97653	12,544.72000	12.54472	12,976.530	12.57	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,493.85000		1.49385	1,602.71000	1.60271	1,493.850	12.57	0.00	0	130.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 07/02/2013	Bond Future			217.42547		217.42547	217.43051	217.43051			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,435.47000		4.43547	4,440.51000	4.44051	4,435.470		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	4,425.47000		4.42547	4,430.51000	4.43051	4,425.470		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Call	4,415.47000		4.41547	4,420.51000	4.42051	4,415.470		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			285.73168		285.73168	285.73839	285.73839			0.00	0	635.00
R197	On 07/02/2013	Bond Future	278.99	Call	6,741.68000		6.74168	6,748.39000	6.74839	6,741.680		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	6,731.68000		6.73168	6,738.39000	6.73839	6,731.680		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	6,721.68000		6.72168	6,728.39000	6.72839	6,721.680		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			289.33814		289.33814	289.34598	289.34598			0.00	0	2,184.00
R197	On 02/05/2013	Bond Future	282.39	Call	6,948.14000		6.94814	6,955.98000	6.95598	6,948.140		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	6,938.14000		6.93814	6,945.98000	6.94598	6,938.140		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	6,928.14000		6.92814	6,935.98000	6.93598	6,928.140		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			5.10939		107.62666	5.09918	107.64527		1.22	165,745,056.40	1,540	0.00
R201	On 07/02/2013	Bond Future	4.98	Call	5.72000		0.00572	9.69000	0.00969	5.720	1.20	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	241.88000		0.24188	227.24000	0.22724	241.880	1.20	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	889.20000		0.88920	907.81000	0.90781	889.200	1.26	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.26	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	1,963.45000		1.96345	1,982.06000	1.98206	1,963.450	1.33	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.33	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,052.32000		2.05232	2,070.93000	2.07093	2,052.320	1.34	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.34	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,141.09000		2.14109	2,159.70000	2.15970	2,141.090	1.34	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 02/05/2013	Bond Future			5.08370		108.92815	5.07181	108.94717		1.04	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.12000		0.00012	0.14000	0.00014	0.120	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,671.22000		1.67122	1,652.22000	1.65222	1,671.220	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.13000		0.00013	0.16000	0.00016	0.130	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,654.89000		1.65489	1,635.90000	1.63590	1,654.890	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.10000		0.00010	0.13000	0.00013	0.100	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,687.53000		1.68753	1,668.54000	1.66854	1,687.530	0.97	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.03892		105.95813	5.02477	105.97735		0.96	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,712.45000		68.71245	68,731.67000	68.73167	68,712.450	1.04	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.95968		107.46636	4.94199	107.48577		0.85	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	235.88000		0.23588	244.56000	0.24456	235.880	0.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	411.30000		0.41130	400.57000	0.40057	411.300	0.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	240.43000		0.24043	249.21000	0.24921	240.430	0.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	404.85000		0.40485	394.22000	0.39422	404.850	0.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	231.39000		0.23139	239.96000	0.23996	231.390	0.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	417.81000		0.41781	406.97000	0.40697	417.810	0.84	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 07/02/2013	Bond Future			211.75508		211.75508	212.25118	212.25118			0.00	0	2,454.00
R202	On 07/02/2013	Bond Future	204.99	Call	6,765.08000		6.76508	7,261.18000	7.26118	6,765.080		0.00	0	0.00
R202	On 07/02/2013	Bond Future	204.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Call	6,755.08000		6.75508	7,251.18000	7.25118	6,755.080		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Call	6,745.08000		6.74508	7,241.18000	7.24118	6,745.080		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future			214.42774		214.42774	214.93092	214.93092			0.00	0	48,202.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 02/05/2013	Bond Future	211.04	Call	3,387.74000		3.38774	3,890.92000	3.89092	3,387.740		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	3,377.74000		3.37774	3,880.92000	3.88092	3,377.740		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	3,367.74000		3.36774	3,870.92000	3.87092	3,367.740		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			5.72751		113.45789	5.76311	113.30765		4.00	112,663,684.77	993	16,069.00
R203	On 07/02/2013	Bond Future	5.54	Call	22.30000		0.02230	17.61000	0.01761	22.300	3.96	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	817.73000		0.81773	963.28000	0.96328	817.730	3.96	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,601.69000		1.60169	1,453.38000	1.45338	1,601.690	4.10	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	0.61000		0.00061	2.54000	0.00254	0.610	4.10	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	3,000.46000		3.00046	2,850.22000	2.85022	3,000.460	4.19	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.19	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	3,407.83000		3.40783	3,257.59000	3.25759	3,407.830	4.21	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.21	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,813.31000		3.81331	3,663.07000	3.66307	3,813.310	4.24	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.24	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,978.58000		4.97858	4,828.34000	4.82834	4,978.580	4.27	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.27	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,812.64000		5.81264	5,662.40000	5.66240	5,812.640	4.27	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.27	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	3,204.38000		3.20438	3,054.14000	3.05414	3,204.380	4.20	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.20	0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.75403		110.67345	5.79181	110.52158		4.00	87,321,352.05	789	5,789.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,194.92000		1.19492	1,109.12000	1.10912	1,194.920	3.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 02/05/2013	Bond Future	5.90	Put	609.59000		0.60959	675.66000	0.67566	609.590	3.98	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,219.53000		1.21953	1,132.65000	1.13265	1,219.530	3.99	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	594.24000		0.59424	659.23000	0.65923	594.240	3.99	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,170.57000		1.17057	1,085.87000	1.08587	1,170.570	3.98	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	625.22000		0.62522	692.39000	0.69239	625.220	3.98	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.78196		112.13054	5.82244	111.97662		3.82	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,917.34000		98.91734	98,763.42000	98.76342	98,917.340	4.03	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	4.03	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.81915		109.56690	5.86296	109.41073		3.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,337.38000		107.33738	107,181.21000	107.18121	107,337.380	4.01	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.01	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,760.43000		1.76043	1,674.75000	1.67475	1,760.430	3.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,152.96000		1.15296	1,223.45000	1.22345	1,152.960	3.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,780.73000		1.78073	1,694.44000	1.69444	1,780.730	3.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,137.83000		1.13783	1,207.71000	1.20771	1,137.830	3.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,801.53000		1.80153	1,714.64000	1.71464	1,801.530	3.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,123.22000		1.12322	1,192.50000	1.19250	1,123.220	3.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,243.16000		1.24316	1,174.72000	1.17472	1,243.160	3.74	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,633.46000		1.63346	1,721.19000	1.72119	1,633.460	3.74	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 07/02/2013	Bond Future			5.98779		110.96761	6.02340	110.78381		5.31	201,073,309.32	1,812	10,195.00
R204	On 07/02/2013	Bond Future	7.29	Call	6,482.55000		6.48255	6,298.75000	6.29875	6,482.550	5.64	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.64	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	7,246.23000		7.24623	7,062.43000	7.06243	7,246.230	5.64	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.64	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	9,588.36000		9.58836	9,404.56000	9.40456	9,588.360	5.64	0.00	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	7.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.64	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	9,818.92000		9.81892	9,635.12000	9.63512	9,818.920	5.64	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.64	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	10,048.84000		10.04884	9,865.04000	9.86504	10,048.840	5.64	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.64	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.02379		112.30949	6.06118	112.12366		5.43	176,999,756.24	1,576	2,785.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,006.57000		2.00657	1,888.58000	1.88858	2,006.570	5.44	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	642.83000		0.64283	710.67000	0.71067	642.830	5.44	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,040.10000		2.04010	1,920.99000	1.92099	2,040.100	5.45	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	627.38000		0.62738	694.10000	0.69410	627.380	5.45	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,973.30000		1.97330	1,856.44000	1.85644	1,973.300	5.44	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	658.57000		0.65857	727.54000	0.72754	658.570	5.44	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.06405		109.76147	6.10358	109.57318		5.49	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,877.97000		100.87797	100,689.68000	100.68968	100,877.970	5.76	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.76	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.10963		111.32392	6.15172	111.13284		5.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,503.63000		2.50363	2,398.63000	2.39863	2,503.630	5.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,642.66000		1.64266	1,728.74000	1.72874	1,642.660	5.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,529.94000		2.52994	2,424.28000	2.42428	2,529.940	5.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,623.97000		1.62397	1,709.39000	1.70939	1,623.970	5.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,642.28000		4.64228	4,496.92000	4.49692	4,642.280	5.50	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	686.60000		0.68660	732.32000	0.73232	686.600	5.50	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,477.46000		2.47746	2,373.12000	2.37312	2,477.460	5.28	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,661.51000		1.66151	1,748.25000	1.74825	1,661.510	5.28	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R206	On 07/02/2013	Bond Future			5.10934		102.70207	5.10923	102.70217		0.51		115,026,318.40	1,120	0.00
R206	On 07/02/2013	Bond Future	4.76	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.49		0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	317.29000		0.31729	317.19000	0.31719	317.290	0.49		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	1.91000		0.00191	2.65000	0.00265	1.910	0.50		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	101.05000		0.10105	101.69000	0.10169	101.050	0.50		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	757.32000		0.75732	757.42000	0.75742	757.320	0.55		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.55		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	802.08000		0.80208	802.18000	0.80218	802.080	0.55		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.55		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	846.82000		0.84682	846.92000	0.84692	846.820	0.55		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.55		0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.06163		103.94400	5.06122	103.94428		0.42		0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,144.24000		1.14424	1,143.96000	1.14396	1,144.240	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,137.29000		1.13729	1,137.01000	1.13701	1,137.290	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,151.19000		1.15119	1,150.91000	1.15091	1,151.190	0.39		0.00	0	0.00
R206	On 01/08/2013	Bond Future			4.87977		101.55060	4.87925	101.55083		0.31		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,552.49000		30.55249	30,552.72000	30.55272	30,552.490	0.34		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.34		0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.17469		102.99606	4.17374	102.99624		0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	55.97000		0.05597	56.15000	0.05615	55.970	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	33.51000		0.03351	33.51000	0.03351	33.510	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	57.01000		0.05701	57.19000	0.05719	57.010	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	32.76000		0.03276	32.76000	0.03276	32.760	0.12		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
R206	On 07/11/2013	Bond Future	4.29	Call	54.93000		0.05493	55.11000	0.05511	54.930	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	34.27000		0.03427	34.27000	0.03427	34.270	0.12	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 07/02/2013	Bond Future			6.29842		105.82669	6.33914	105.59409		6.46	101,170,315.64	956	4,065.00
R207	On 07/02/2013	Bond Future	7.66	Call	7,446.30000		7.44630	7,213.70000	7.21370	7,446.300	6.84	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.84	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	8,174.58000		8.17458	7,941.98000	7.94198	8,174.580	6.84	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	6.84	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	10,218.76000		10.21876	9,986.16000	9.98616	10,218.760	6.84	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.84	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	10,470.52000		10.47052	10,237.92000	10.23792	10,470.520	6.84	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.84	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	10,721.46000		10.72146	10,488.86000	10.48886	10,721.460	6.84	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.84	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.34419		107.10635	6.38666	106.87119		6.75	64,263,810.00	600	841.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,737.48000		1.73748	1,613.97000	1.61397	1,737.480	6.74	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,152.79000		1.15279	1,264.44000	1.26444	1,152.790	6.74	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,768.80000		1.76880	1,643.86000	1.64386	1,768.800	6.74	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,129.06000		1.12906	1,239.28000	1.23928	1,129.060	6.74	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,706.47000		1.70647	1,584.41000	1.58441	1,706.470	6.74	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,176.87000		1.17687	1,289.97000	1.28997	1,176.870	6.74	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.39565		104.88003	6.44024	104.64168		6.85	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	97,308.84000		97.30884	97,070.49000	97.07049	97,308.840	7.17	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.17	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.44997		106.37291	6.49698	106.13109		6.77	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,213.39000		3.21339	3,076.53000	3.07653	3,213.390	6.84	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,935.06000		1.93506	2,040.02000	2.04002	1,935.060	6.84	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,243.74000		3.24374	3,106.13000	3.10613	3,243.740	6.85	0.00	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	6.71	Put	1,914.69000		1.91469	2,018.90000	2.01890	1,914.690	6.85		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,183.17000		3.18317	3,047.07000	3.04707	3,183.170	6.84		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,955.60000		1.95560	2,061.32000	2.06132	1,955.600	6.84		0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 07/02/2013	Bond Future			6.47343		104.22013	6.51412	103.96368		7.37		540,172,933.79	5,183	12,627.00
R208	On 07/02/2013	Bond Future	8.00	Call	9,096.16000		9.09616	8,839.71000	8.83971	9,096.160	7.81		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.81		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	9,376.61000		9.37661	9,120.16000	9.12016	9,376.610	7.81		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.81		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	13,617.30000		13.61730	13,360.85000	13.36085	13,617.300	7.81		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.81		0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	0.25000		0.00025	0.26000	0.00026	0.250	7.22		0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	3,043.63000		3.04363	3,300.09000	3.30009	3,043.630	7.22		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	7,849.49000		7.84949	7,593.04000	7.59304	7,849.490	7.81		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.81		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	8,248.41000		8.24841	7,991.96000	7.99196	8,248.410	7.81		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.81		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	8,814.65000		8.81465	8,558.20000	8.55820	8,814.650	7.81		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.81		0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.51816		102.08748	6.56039	101.82808		8.10		493,388,790.84	4,833	8,529.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,097.34000		2.09734	1,955.86000	1.95586	2,097.340	8.08		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,229.29000		1.22929	1,347.21000	1.34721	1,229.290	8.08		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,027.03000		2.02703	1,888.63000	1.88863	2,027.030	8.07		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,280.82000		1.28082	1,401.82000	1.40182	1,280.820	8.07		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 02/05/2013	Bond Future	6.65	Call	2,062.02000		2.06202	1,922.08000	1.92208	2,062.020	8.08	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,254.86000		1.25486	1,374.32000	1.37432	1,254.860	8.08	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.56775		103.43152	6.61178	103.16864		8.05	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,387.05000		94.38705	94,124.17000	94.12417	94,387.050	8.41	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.41	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.62505		101.50780	6.67117	101.24112		8.24	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,473.58000		3.47358	3,328.07000	3.32807	3,473.580	8.27	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,409.38000		2.40938	2,530.55000	2.53055	2,409.380	8.27	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,040.65000		6.04065	5,844.27000	5.84427	6,040.650	8.56	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,126.12000		1.12612	1,196.42000	1.19642	1,126.120	8.56	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,408.95000		3.40895	3,265.09000	3.26509	3,408.950	8.26	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,459.16000		2.45916	2,581.98000	2.58198	2,459.160	8.26	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,441.19000		3.44119	3,296.50000	3.29650	3,441.190	8.26	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,434.17000		2.43417	2,556.16000	2.55616	2,434.170	8.26	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 07/02/2013	Bond Future			8.13946		82.75972	8.19031	82.31617		14.92	138,043,212.96	1,668	5,998.00
R209	On 07/02/2013	Bond Future	8.63	Call	4,127.35000		4.12735	3,690.33000	3.69033	4,127.350	15.11	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	2.02000		0.00202	8.55000	0.00855	2.020	15.11	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	5,713.10000		5.71310	5,269.89000	5.26989	5,713.100	15.21	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	0.05000		0.00005	0.39000	0.00039	0.050	15.21	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	6,640.84000		6.64084	6,197.33000	6.19733	6,640.840	15.27	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	0.00000		0.00000	0.04000	0.00004	0.000	15.27	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	7,475.41000		7.47541	7,031.86000	7.03186	7,475.410	15.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/02/2013	Bond Future	9.06	Put	0.00000		0.00000	0.00000	0.00000	0.000	15.33	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	7,775.18000		7.77518	7,331.63000	7.33163	7,775.180	15.35	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	0.00000		0.00000	0.00000	0.00000	0.000	15.35	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	7,022.06000		7.02206	6,578.53000	6.57853	7,022.060	15.30	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	0.00000		0.00000	0.02000	0.00002	0.000	15.30	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	7,400.16000		7.40016	6,956.62000	6.95662	7,400.160	15.33	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	0.00000		0.00000	0.01000	0.00001	0.000	15.33	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.19980		80.61884	8.25189	80.17015		17.00	112,543,900.64	1,396	2,458.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,954.58000		1.95458	1,786.60000	1.78660	1,954.580	16.78	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,622.94000		3.62294	3,903.65000	3.90365	3,622.940	16.78	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,885.01000		1.88501	1,721.46000	1.72146	1,885.010	16.78	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,732.28000		3.73228	4,017.42000	4.01742	3,732.280	16.78	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,919.60000		1.91960	1,753.84000	1.75384	1,919.600	16.78	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,677.34000		3.67734	3,960.27000	3.96027	3,677.340	16.78	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.26570		81.68027	8.31921	81.22554		17.92	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	71,731.16000		71.73116	71,276.43000	71.27643	71,731.160	18.57	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.57	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.33921		79.69841	8.39430	79.23721		18.80	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,286.04000		7.28604	6,999.46000	6.99946	7,286.040	19.04	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,475.14000		3.47514	3,649.76000	3.64976	3,475.140	19.04	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,756.01000		10.75601	10,405.23000	10.40523	10,756.010	19.57	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,857.75000		1.85775	1,968.17000	1.96817	1,857.750	19.57	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	7,191.19000		7.19119	6,906.74000	6.90674	7,191.190	19.02	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,536.33000		3.53633	3,713.08000	3.71308	3,536.330	19.02	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	7,238.56000		7.23856	6,953.04000	6.95304	7,238.560	19.03	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,505.62000		3.50562	3,681.30000	3.68130	3,505.620	19.03	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 07/02/2013	Bond Future			164.88994	164.88994	164.89161	164.89161			0.00	0	1,237.00
R210	On 07/02/2013	Bond Future	156.99	Call	7,899.94000	7.89994	7,901.61000	7.90161	7,899.940		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	7,889.94000	7.88994	7,891.61000	7.89161	7,889.940		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	7,879.94000	7.87994	7,881.61000	7.88161	7,879.940		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			165.11387	165.11387	165.11635	165.11635			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	3,973.87000	3.97387	3,976.35000	3.97635	3,973.870		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	3,963.87000	3.96387	3,966.35000	3.96635	3,963.870		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	3,953.87000	3.95387	3,956.35000	3.95635	3,953.870		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			126.53782	126.53782	126.54477	126.54477			0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	3,547.82000	3.54782	3,554.77000	3.55477	3,547.820		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	3,537.82000	3.53782	3,544.77000	3.54477	3,537.820		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Call	3,527.82000	3.52782	3,534.77000	3.53477	3,527.820		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 02/05/2013	Bond Future			128.13497		128.13497	128.14247	128.14247			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,444.97000		2.44497	2,452.47000	2.45247	2,444.970		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	2,434.97000		2.43497	2,442.47000	2.44247	2,434.970		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	2,424.97000		2.42497	2,432.47000	2.43247	2,424.970		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 07/02/2013	Bond Future			133.38291		133.38291	133.38667	133.38667			0.00	0	2,405.00
R212	On 07/02/2013	Bond Future	128.99	Call	4,392.91000		4.39291	4,396.67000	4.39667	4,392.910		0.00	0	0.00
R212	On 07/02/2013	Bond Future	128.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Call	4,382.91000		4.38291	4,386.67000	4.38667	4,382.910		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Call	4,372.91000		4.37291	4,376.67000	4.37667	4,372.910		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future			135.06644		135.06644	135.07078	135.07078			0.00	0	18,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,976.44000		3.97644	3,980.78000	3.98078	3,976.440		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	3,966.44000		3.96644	3,970.78000	3.97078	3,966.440		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	3,956.44000		3.95644	3,960.78000	3.96078	3,956.440		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/02/2013	Bond Future			7.84457		95.10467	7.89544	94.64825		14.04	24,537,004.86	258	10,518.00
R213	On 07/02/2013	Bond Future	8.90	Call	8,832.59000		8.83259	8,376.17000	8.37617	8,832.590	14.47	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	0.00000		0.00000	0.00000	0.00000	0.000	14.47	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	9,219.65000		9.21965	8,763.23000	8.76323	9,219.650	14.49	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
R213	On 07/02/2013	Bond Future	8.95	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	14.49	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	9,604.04000	9.60404	9,147.62000	9.14762	9,604.040		14.51	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	14.51	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	9,985.79000	9.98579	9,529.37000	9.52937	9,985.790		14.51	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	14.51	0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.90337	92.72054	7.95554	92.25874			15.29	7,139,481.58	77	882.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,614.34000	2.61434	2,408.04000	2.40804	2,614.340		15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	3,000.81000	3.00081	3,256.31000	3.25631	3,000.810		15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,530.88000	2.53088	2,329.22000	2.32922	2,530.880		15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3,096.37000	3.09637	3,356.51000	3.35651	3,096.370		15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,572.41000	2.57241	2,368.43000	2.36843	2,572.410		15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	3,048.33000	3.04833	3,306.15000	3.30615	3,048.330		15.23	0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.96862	93.94125	8.02228	93.47338			15.46	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	83,326.23000	83.32623	82,858.36000	82.85836	83,326.230		16.04	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000	0.00000	0.00000	0.00000	0.000		16.04	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.04309	91.74129	8.09844	91.26664			16.19	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,805.98000	7.80598	7,500.14000	7.50014	7,805.980		16.44	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,109.75000	3.10975	3,278.56000	3.27856	3,109.750		16.44	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,704.04000	7.70404	7,400.40000	7.40040	7,704.040		16.42	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,167.41000	3.16741	3,338.42000	3.33842	3,167.410		16.42	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,754.96000	7.75496	7,450.21000	7.45021	7,754.960		16.43	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,138.47000	3.13847	3,308.37000	3.30837	3,138.470		16.43	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R214	On 07/02/2013	Bond Future			8.17943	84.59309	8.23028	84.12371			15.48	13,873,266.76	164	1,850.00
R214	On 07/02/2013	Bond Future	8.59	Call	3,673.72000	3.67372	3,222.07000	3.22207	3,673.720		15.53	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	7.48000	0.00748	25.21000	0.02521	7.480		15.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R214	On 07/02/2013	Bond Future	8.60	Call	3,758.54000		3.75854	3,305.01000	3.30501	3,758.540	15.53		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	6.42000		0.00642	22.27000	0.02227	6.420	15.53		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	3,843.34000		3.84334	3,388.09000	3.38809	3,843.340	15.54		0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	5.51000		0.00551	19.64000	0.01964	5.510	15.54		0.00	0	0.00
R214	On 02/05/2013	Bond Future			8.23669		82.33420	8.28875	81.85938		17.67		1,152,678.80	14	14.00
R214	On 02/05/2013	Bond Future	84.31	Call	73,554.58000		73.55458	73,079.76000	73.07976	73,554.580	18.37		0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.37		0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.29999		83.41825	8.35345	82.93715		18.61		0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	72,970.35000		72.97035	72,489.25000	72.48925	72,970.350	19.28		0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	19.28		0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.43260		1.43260	1.44250	1.44250		14.24		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,429.63800		0.14296	1,527.95580	0.15280	1,429.638	13.84		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	3.63800		0.00036	2.95580	0.00030	3.638	13.84		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,330.75820		0.13308	1,428.82470	0.14288	1,330.758	13.48		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	4.75820		0.00048	3.82470	0.00038	4.758	13.48		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,233.30220		0.12333	1,330.81960	0.13308	1,233.302	13.46		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	7.30220		0.00073	5.81960	0.00058	7.302	13.46		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.44400		1.44400	1.45430	1.45430		14.55		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	788.81580		0.07888	859.93780	0.08599	788.816	13.79		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	248.81580		0.02488	216.93780	0.02169	248.816	13.79		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	725.11660		0.07251	792.51210	0.07925	725.117	13.81		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	285.11660		0.02851	249.51210	0.02495	285.117	13.81		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	668.70510		0.06687	732.32170	0.07323	668.705	13.96		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	328.70510		0.03287	289.32170	0.02893	328.705	13.96		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :									5,875,931,984.66	256,988	1 697 418.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond	99.94188	11.94591	99.94188	11.91634				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	108.85858	23.83089	108.85858	23.77374				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	100.00011	9.65051	100.00011	9.62662				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	111.70673	12.01177	111.70673	11.98236				0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond	100.63261	0.01908	100.63261	0.01904				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	100.64155	0.00777	100.64155	0.00775				0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	46.40657	8.00000	46.39651				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	101.73855	10.49877	101.73855	10.47495				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	105.29362	25.63435	105.29362	25.57451			48,435,065,200.00		460,000	12,650,000.00
AB07	On 07/03/2014	Spot Bond	105.62267	48.57310	105.62267	48.45944				0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	9.20058	100.96284	9.17735				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	13.73457	111.66393	13.70095				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	59.18418	100.00003	61.08697				0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	80.91933	215.58145	80.55697				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	30.30084	134.94825	30.21208				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.71394	269.82094	2.70124				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN04	On 25/02/2015	Spot Bond	100.53123	22.96665	100.53123	22.91074			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	41.79240	100.25380	41.68868			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	13.05371	100.10451	13.02136			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	8.42776	100.10764	8.40686			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.95641	100.11256	7.93668			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	8.02117	100.11573	8.00129			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	28.18714	113.03853	28.11745			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	22.61529	102.88112	22.55784			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	34.49208	106.71879	34.41068			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	29.25779	101.43096	29.18441			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	22.92451	100.69530	22.86739			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	11.28931	101.53927	11.26097			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	15.80974	101.47729	15.77007			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	9.52324	101.61005	9.49932			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	108.12001	104.93328	107.82037			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	68.48299	108.48706	68.31922		17,574,903,720.00		162,000	1,138,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	60.11912	101.57306	59.92465			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	105.13062	100.00000	104.85324			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC04	On 15/02/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333				0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.57314	97.58012	100.57314	97.31846				0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	80.94749	215.26681	80.58541				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	41.38479	133.33110	41.26466				0.00	0	5,480,000.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	22.00127	122.14204	21.94154				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	9.17419	113.35700	9.15068				0.00	0	0.00
ABLI05	On 19/02/2018	Spot Bond	100.00000	1.73414	100.00000	1.73414				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	16.56030	123.70523	16.51630				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	16.73988	102.18114	16.69762				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.94201	99.83242	10.91496				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	10.99864	99.82309	10.97144				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	11.53829	99.81405	11.50977				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.18866	106.48741	5.17606				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	21.61313	100.00000	21.55960				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	3.80330	165.75435	3.79038				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	12.89282	157.68318	12.85061				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.07947	170.05600	3.06881				0.00	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	134.29676	143.83197	133.80707			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.61206	172.68858	3.59942			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	80.92291	215.54135	80.56059			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	80.91881	215.58717	80.55645			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	92.77811	100.00000	92.55668			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.80462	71.58015	6.79456			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.80462	71.58015	6.79456			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	99.27706	100.36979	99.02293			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	12.33346	84.61000	12.31276			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	19.10387	92.57000	19.06960			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	11.01766	100.05362	10.99036			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	17.02927	95.34000	16.99805			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	31.87915	100.00000	31.81866			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	15.89467	94.00000	15.86584			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	14.88912	94.99000	14.86190			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	31.30754	89.20000	31.25198			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	29.85944	90.02000	29.80594			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	8.93888	101.37010	8.91648			0.00	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	8.79373	101.21709	8.77172			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	28.55160	89.83000	28.50053			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	20.60858	136.93312	20.54961			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	24.08793	102.86000	24.04130			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	24.53589	96.69000	24.48957			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	23.57921	96.61000	23.53473			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	23.19755	96.38000	23.15386			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	9.34410	99.94804	9.32097			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	23.66023	121.81240	23.59813			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	73.98108	104.20000	73.83320			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	9.28646	101.30453	9.26320			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	20.98547	93.54000	20.94680			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	19.91996	92.85000	19.88346			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	1.96574	103.39542	1.96122			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.58186	149.61017	2.57395			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.21229	196.08295	2.20399			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	16.55173	95.40000	16.52113			0.00	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	69.54602	107.27000	69.40417			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	16.41436	94.09000	16.38398			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	8.72257	100.00000	8.65501			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	13.18420	114.69202	13.15123		44,041,735,680.00		384,000	4,616,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	23.70324	105.76936	23.64771		52,038,525,120.00		492,000	4,208,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	9.50622	102.79126	9.48458		29,089,926,580.00		283,000	3,417,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	12.12990	101.48825	12.10243			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	110.44192	17.93060	110.44192	17.88708		3,092,373,760,000.00		28,000,000	14,000,000.00
ABS11	On 11/06/2014	Spot Bond	125.04605	36.09776	125.04605	35.99851			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	121.16296	4.00000	121.13949			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	2.67584	274.59193	2.66316			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	123.88924	4.64260	123.88924	4.62986			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	2.44735	128.40915	2.44044			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	77.96802	99.53952	77.74667			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	95.43605	100.06620	95.20200			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	83.91752	100.07265	83.54099			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	24.77030	100.00000	24.70896			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	64.21887	100.53957	64.01297			0.00	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	86.03710	101.66199	85.83841			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	64.21887	100.53957	64.01297			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	102.39859	101.42690	101.84332			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	87.54788	102.82057	87.35714			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	26.09827	111.03772	26.03467			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	20.17463	100.83941	20.12538			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	20.44310	100.86237	20.39319			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	24.24759	101.18756	24.18823			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	59.68106	100.06785	59.49049			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	59.65475	100.06721	59.46427			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	19.90608	100.81643	19.85750			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.37309	54.43317	8.36313			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	44.88113	100.61624	44.77181			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	59.96950	99.86961	59.82117			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	19.38317	100.00000	19.34640			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	16.27604	100.00000	16.24516			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	16.27604	100.00000	16.24516			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	60.00554	100.07583	59.81392			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL076	On 20/09/2015	Spot Bond	100.07969	17.57806	100.07969	17.53449			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	18.42985	100.08857	18.38417			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	17.19831	100.07573	17.15569			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	17.45489	100.07841	17.41164			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	17.56779	100.07959	17.52426			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	9.85168	103.08180	9.82907			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	9.85168	103.08180	9.82907			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	9.89706	103.10163	9.87436			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	16.99302	100.07361	16.95092			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	9.89706	103.10163	9.87436			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	9.80626	103.06198	9.78377			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	28.24828	79.64238	28.20298			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	29.81537	100.07204	29.74149			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	61.42882	100.07100	61.27660			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	16.67277	99.94507	16.63150			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	61.42882	100.07100	61.27660			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	8.97109	100.07684	8.94886			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL096	On 20/06/2020	Spot Bond	100.07933	8.79906	100.07933	8.77726			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	8.75251	100.08039	8.73081			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	8.52755	100.07826	8.50642			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	61.15562	100.06560	61.00409			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	9.52381	100.07361	9.50022			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	82.15481	101.31884	81.90772			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	10.46922	110.28658	10.44093			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	41.82704	100.06728	41.72340			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	48.36385	105.71996	48.25060			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	54.99653	100.99526	54.85759			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	7.51540	101.18059	7.49659			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	7.46203	102.01291	7.44323			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	9.69159	100.00000	9.67320			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	55.57362	101.04786	55.43471			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.19308	100.00000	4.18376			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.38632	100.00000	5.37426			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	13.87118	72.59933	13.85045			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.25521	127.83552	3.24633			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL128	On 20/09/2021	Spot Bond	127.87043	3.38028	127.87043	3.37106			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	8.28730	100.07569	8.26676			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	31.51189	100.62321	31.43512			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	31.51189	100.62321	31.43512			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	55.57362	101.04786	55.43471			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	31.10738	100.51806	31.03167			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	29.89513	100.07299	29.82106			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	29.84196	100.07235	29.76801			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	8.04770	101.33418	8.02754			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	12.13919	100.41093	12.10901			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	8.03655	101.33457	8.01641			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	9.59668	103.90444	9.57452			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	9.64086	103.93140	9.61859			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	29.84518	100.22094	29.77113			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	12.19817	100.59173	12.16780			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	11.60893	99.93469	11.58020			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	8.32102	100.07603	8.30040			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL146	On 30/11/2013	Spot Bond	100.93686	68.74998	100.93686	68.57831			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	41.60222	100.27790	41.49894			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	41.45792	100.06196	41.35520			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	10.44719	100.07446	10.42130			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	44.06889	100.76536	43.96141			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	21.33507	100.06587	21.28221			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	21.16989	100.06402	21.11744			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	21.49053	100.06760	21.43728			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	10.42521	100.07424	10.39938			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	10.04063	100.07047	10.01576			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	21.36421	100.06619	21.31128			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	21.47109	100.06739	21.41789			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	13.74567	102.65284	13.71425			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	16.50033	100.06844	16.45946			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	21.41280	100.06674	21.35974			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	43.78543	100.09530	43.67692			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	21.62285	100.18292	21.56922			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	41.57732	100.06691	41.47431			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL167	On 20/06/2019	Spot Bond	108.26890	10.51345	108.26890	10.48849				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	10.39226	100.07386	10.36651				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.64302	103.66222	4.63198				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	21.46137	100.06728	21.40820				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	21.48085	100.06735	21.42762				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	10.31488	100.07626	10.28932				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	8.63780	100.07891	8.61639				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	8.07758	100.07361	8.05758				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	59.72838	100.07223	59.53765				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	30.07127	100.07839	29.99675				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	21.94626	100.07574	21.89187				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	10.86424	100.08155	10.83732				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	10.31488	100.07626	10.28932				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	8.69381	100.07944	8.67228				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	9.64530	100.07796	9.62140				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	8.20594	100.07839	8.18560				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	11.52468	100.07515	11.49613				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL187	On 20/09/2020	Spot Bond	100.07965	8.42647	100.07965	8.40559			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	8.57254	100.08103	8.55130			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	59.39064	100.06425	59.20100			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	59.42579	100.06489	59.23603			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	16.32503	100.06989	16.28458			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	16.47899	100.07148	16.43816			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	8.52082	100.08134	8.49971			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	8.52082	100.08134	8.49971			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	11.46849	100.08737	11.44007			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	9.52341	100.07679	9.49982			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	11.38061	100.08652	11.35241			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	11.41357	100.08684	11.38528			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	11.46849	100.08737	11.44007			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	6.74730	85.50175	6.73404			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	8.71200	100.08315	8.69041			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	8.71200	100.08315	8.69041			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01691	100.00000	0.01686			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	93.12899	103.67806	92.90461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AER01U	On 18/11/2016	Spot Bond	100.00000	4.27188	100.00000	4.26153			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	31.21133	100.56844	31.13533			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	31.90131	100.63477	31.82359			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	32.36110	100.67892	32.28222			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	15.02164	101.20949	14.98404			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	15.70088	101.34649	15.66153			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	16.60445	101.52904	16.56277			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	11.64857	108.27946	11.62075		15,375,683,320.00		142,000	4,158,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	12.20404	124.59492	12.17161			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	30.85221	100.00000	30.77581			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	19.12917	115.64616	19.08101		21,047,601,120.00		182,000	9,018,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	29.49322	100.00000	29.42018			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.57951	100.00000	14.54706			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.29510	154.79211	4.28124			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	40.82012	129.92747	40.70922			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	85.78687	101.15622	85.58352			0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW10	On 01/10/2016	Spot Bond	99.92565	10.89461	99.92565	10.86765			199,851,300,000.00	2,000,000	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	12.53916	112.23984	12.50851			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	19.54611	101.18527	19.49719			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	9.00821	101.23711	8.98566			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	59.45095	100.00000	59.30373			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	100.00000	8.69830	100.00000	8.67652			20,100,000,000,000.00	201,000,000	400,000,000.00
BAW2	On 02/10/2015	Spot Bond	114.82122	22.05362	114.82122	21.99872			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	99.81750	9.89310	99.81750	9.86864			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	60.73786	100.11329	60.54383			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	66.78241	103.73691	66.62842			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	28.93465	99.83571	28.86310			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	33.84268	105.24488	33.76415			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	13.61857	111.52726	13.58544			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	54.56221	100.88946	54.42449			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	17.98908	104.32215	17.94282			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	81.10115	99.81811	80.75505			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	20.36430	102.00706	20.31296			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	20.34960	101.95171	20.29834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06	On 30/09/2016	Spot Bond	99.81798	14.33533	99.81798	14.29989				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	20.26339	101.94160	20.21234				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	13.57318	104.59763	13.53818				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	19.61048	99.81335	19.56200				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	19.61048	99.81335	19.56200				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	16.55681	99.81340	16.51588				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	17.10516	101.35805	17.06228				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	17.99125	102.22265	17.94582				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	20.36430	102.00706	20.31296				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	17.33099	102.70168	17.28705				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	11.90324	102.35327	11.87314				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	14.01652	99.82359	13.98186				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	14.01786	99.81671	13.98320				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	14.01786	99.81671	13.98320				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	30.86374	99.82722	30.78744				0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	93.33945	99.86832	93.11693				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	18.94301	97.82330	18.89701				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA23	On 30/06/2017	Spot Bond	103.70924	13.10363	103.70924	13.07011			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	14.38776	99.79214	14.35220			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	12.39805	100.04409	12.36733			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.59314	99.77076	1.58920			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	12.08277	92.33087	12.05491			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	59.95903	99.87024	59.76789			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	18.09997	99.83486	18.05521			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	9.60470	99.06007	9.58111			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.65231	99.81958	0.65069			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	21.03730	104.16088	20.98327			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	19.17306	103.97505	19.12390			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	16.53904	106.00425	16.49591			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	14.23471	99.75847	14.19955			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.26844	99.75846	0.26778			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.70495	100.00000	6.69223			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.48566	100.00000	20.43494			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.64426	100.00000	18.59809			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.50880	100.00000	11.48031			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.52067	100.00000	11.49182			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.91469	100.00000	13.88023			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.05684	100.00000	12.02698			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198		96.81956	100.20198	96.57585			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067		31.03460	102.32067	30.95615			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811		19.22442	102.37811	19.17580			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000		97.59358	100.00000	97.33333			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000		92.63959	100.00000	92.40506			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000		82.57919	100.00000	82.39278			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509		2.02291	169.54509	2.01606			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167		9.90317	150.32167	9.87831			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996		11.44682	150.48996	11.41806			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100		9.94958	105.72100	9.92640			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420		47.21761	101.02420	47.10218			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745		84.65800	101.68745	84.39552			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680		45.25557	100.66680	45.14528			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029		43.52575	100.64029	43.41971			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311B	On 04/07/2013	Spot Bond	104.00756	84.46109	104.00756	84.19515			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	54.71901	100.90417	54.58088			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	93.32569	101.68177	93.09971			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	8.27167	100.33377	8.25112			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	29.58053	100.06919	29.50723			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	40.76179	100.00000	40.66304			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	72.56277	100.00000	72.42559			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	11.87342	101.11913	11.84372			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	11.92047	101.12772	11.89066			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	12.06161	101.15348	12.03143			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.53164	101.23934	12.50026			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	13.00104	101.32517	12.96847			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	14.31204	101.56516	14.27610			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.72003	100.00000	5.70587			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	9.54834	100.93890	9.52450			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	9.88079	100.99127	9.85610			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	10.02318	101.01372	9.99814			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	10.07063	101.02120	10.04547			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32B	On 30/10/2016	Spot Bond			101.11093	10.63957	101.11093	10.61296			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond			101.23048	11.39682	101.23048	11.36828			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond			100.00000	3.58003	100.00000	3.57117			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond			100.00000	3.58003	100.00000	3.57117			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond			100.10441	9.54843	100.10441	9.52477			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond			100.11338	10.15974	100.11338	10.13455			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond			100.11583	10.32644	100.11583	10.30084			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond			107.76177	14.18098	107.76177	14.14725			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond			100.12316	10.82651	100.12316	10.79967			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond			100.13609	11.71539	100.13609	11.68634			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond			100.00000	2.56802	100.00000	2.56166			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond			100.00000	2.56802	100.00000	2.56166			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond			110.26280	33.55172	110.26280	38.55461			32,307,000,400.00	293,000	3,307,000.00
BID04	On 23/11/2017	Spot Bond			100.53667	9.20047	100.53667	9.17808			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond			96.69296	68.07840	96.69296	67.95585			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond			99.39485	50.15176	99.39485	50.15175			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond			99.18162	96.33519	99.18162	96.08367			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A4	On 21/11/2015	Spot Bond	100.49749	16.43466	100.49749	16.39467			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.62378	100.00000	7.60531			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	8.01281	100.60117	7.99329			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	16.45619	100.49926	16.41615			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	16.81137	100.52855	16.77044			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	17.45681	100.58172	17.41430			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	20.14198	100.80214	20.09283			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	15.61522	101.17004	15.57700			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	85.66033	100.10916	85.26703			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	85.27815	100.17136	85.01538			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	61.56542	100.07370	61.41286			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	79.38663	100.27042	79.22329			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.87966	100.00000	8.85766			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	33.34417	112.83919	33.26185		19,069,823,110.00		169,000	3,631,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	17.52010	121.22515	17.47429		8,243,310,200.00		68,000	68,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	13.31145	101.55684	13.27802			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	37.32387	100.95576	44.81550			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	17.44434	108.79348	17.40252		12,184,869,760.00		112,000	8,488,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL12	On 06/09/2018	Spot Bond	109.29382	15.66534	109.29382	15.62765				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	10.07859	101.38676	10.04709				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	11.02894	110.62195	11.00215				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	23.41465	100.52977	23.35766				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	13.16699	105.82127	13.13614			71,535,178,520.00	676,000	8,254,000.00	
CBL17	On 23/08/2019	Spot Bond	100.81182	11.68439	100.81182	11.65588				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	15.72447	105.70562	15.68825				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	8.49284	100.97754	8.47138				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	11.21368	100.26196	11.18584				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	11.48763	123.26011	11.45736				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	11.21034	119.72199	11.18148				0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	13.24505	123.54995	13.20989				0.00	0	26,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	15.67252	100.40002	15.63357				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	21.33285	107.22537	21.28232				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	33.42038	100.86678	33.33790				0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	107.98571	101.10082	107.69699				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	42.30986	102.24997	42.20298				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR8	On 22/07/2015	Spot Bond	102.59156	26.62233	102.59156	26.55488				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	23.98010	100.41408	23.92050				0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	99.28723	100.11325	99.04363				0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	46.06133	100.18762	45.94708				0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	83.91744	100.07319	83.54090				0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	92.77811	100.00000	92.55668				0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	92.77811	100.00000	92.55668				0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	92.77811	100.00000	92.55668				0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	92.77811	100.00000	92.55668				0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	83.91744	100.07319	83.54090				0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	83.91744	100.07319	83.54090				0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	64.19614	100.53672	63.99032				0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	83.93761	100.07373	83.56099				0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	83.73580	100.06833	83.36009				0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	83.57434	100.06400	83.19938				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	94.74643	100.60353	94.27481				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	23.86245	101.15466	23.80404				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	85.33470	99.83222	85.07249				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN130	On 20/08/2015	Spot Bond	101.14186	23.71263	101.14186	23.65460				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	59.67653	100.06829	59.48596				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	59.52305	100.06451	59.33299				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	24.50427	101.20948	24.44427				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	64.84394	100.61649	64.64041				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	64.84245	100.58787	64.63897				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	64.60336	100.59448	64.39613				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	83.97798	100.07482	83.60116				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	83.83670	100.07103	83.46055				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	59.82999	100.07206	59.63893				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	69.66476	106.64650	69.50045				0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	94.33973	103.71200	94.11773				0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	67.19257	104.51633	67.03668				0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	66.42464	100.85780	66.21571				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	43.74754	100.09542	43.63911				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	62.14806	100.79729	61.99307				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	62.14806	100.79729	61.99307				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN158	On 19/04/2013	Spot Bond	101.28023	86.29916	101.28023	86.10004			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	24.32298	100.83563	24.26361			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	17.81473	100.00000	17.77061			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	17.61911	100.00000	17.57547			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	41.67661	100.00000	41.57225			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	41.67661	100.00000	41.57225			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	41.67661	100.00000	41.57225			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	41.67661	100.00000	41.57225			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	41.67661	100.00000	41.57225			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	41.67661	100.00000	41.57225			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	17.14684	100.07575	17.10435			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	41.67661	100.00000	41.57225			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	92.90837	100.04314	92.68656			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	93.47956	100.23356	93.25599			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	93.11308	100.08420	92.89070			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	93.11624	100.05746	92.89390			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	40.76437	100.00000	40.66342			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	13.33635	100.06980	13.30331			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	16.06970	100.15069	16.02986				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	11.08113	99.78582	11.05637				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	16.06970	100.15069	16.02986				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	12.51067	101.41261	12.47931				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	47.88585	100.22617	47.76702				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	49.01823	100.17009	48.89667				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	8.29315	108.36668	8.27366				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	15.01191	99.52839	14.97570				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	4.10143	108.34841	4.09138				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	16.38644	102.60151	16.34898				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	49.25390	100.25498	49.13166				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	16.06970	100.15069	16.02986				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	16.06970	100.15069	16.02986				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.66743	107.96614	4.65593				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.54966	107.75628	8.52860				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN200	On 20/12/2016	Spot Bond	100.11142	15.47614	100.11142	15.43777			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	95.29519	100.00002	95.06389			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	95.74948	100.07054	95.51465			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	84.39371	100.08593	84.01500			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	63.12783	100.10498	62.97136			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	27.18189	101.25895	27.11382			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	27.25119	101.27689	27.18295			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	14.45659	105.79026	14.42289			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	27.66181	101.32709	27.58385			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	27.36008	101.30689	27.29154			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	10.44864	101.18509	10.42249			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	10.44679	101.19643	10.42064			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	14.46843	105.99233	14.43466			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	14.46843	105.99233	14.43466			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	46.20499	107.65143	46.08279			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	46.57239	110.88445	46.44596			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	13.09075	104.90153	13.06046			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	12.07267	100.07790	12.04276			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond	100.08711	13.00501	100.08711	12.97277				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	85.74966	100.16277	85.35396				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	85.76617	100.16385	85.37039				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	26.92866	101.18605	26.86127				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	26.92866	101.18605	26.86127				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	49.39461	100.17539	49.27210				0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	100.85155	52.76290	100.85155	52.76289				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	86.57296	101.40617	86.37299				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	86.57296	101.40617	86.37299				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	16.87428	100.16285	16.83244				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	8.92335	100.71861	8.90159				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	97.57875	100.63163	97.31694				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	10.88110	100.07925	10.85413				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	22.74990	100.51081	22.69453				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.88833	100.54638	10.86183				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	13.79362	103.07581	13.76250				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	13.79362	103.07581	13.76250				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN244	On 25/02/2015	Spot Bond	100.51075	22.69455	100.51075	22.63932			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	22.71471	100.51227	22.65943			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	16.01109	99.62826	15.97243			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	15.72207	100.86363	15.68369			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	21.56327	100.17567	21.50980			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	15.39984	100.84631	15.36225			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	21.10184	99.94994	21.04960			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	21.10184	99.94994	21.04960			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	21.10184	99.94994	21.04960			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	21.10184	99.94994	21.04960			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	21.10184	99.94994	21.04960			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	21.27526	99.94850	21.22260			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	10.01872	99.94597	9.99393			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	10.01872	99.94597	9.99393			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	10.01872	99.94597	9.99393			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	10.01872	99.94597	9.99393			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	10.01872	99.94597	9.99393			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	10.07304	99.94556	10.04811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN262	On 26/03/2019	Spot Bond	110.57517	12.47225	110.57517	12.44196			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	43.56683	100.09271	43.45886			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	31.33068	100.59304	31.25438			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	89.64609	99.85267	89.43342			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	41.92718	100.09928	41.82327			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	41.92718	100.09928	41.82327			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	9.07211	101.01926	9.04918			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	12.01815	100.09028	11.98837			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	14.86308	100.79299	14.82681			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	13.66567	100.10632	13.63180			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	10.14998	100.07520	10.12483			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	10.09505	100.07467	10.07003			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	10.15044	100.07203	10.12529			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	10.43194	100.58176	10.40654			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	12.07581	100.62464	12.04639			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	12.04641	100.62450	12.01706			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	10.12846	100.07182	10.10338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN279	On 20/06/2015	Spot Bond	100.10367	24.47185	100.10367	24.41119			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	10.50249	100.32695	10.47642			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	21.36454	100.05044	21.31161			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	21.03043	99.94992	20.97838			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	16.53019	100.07255	16.48923			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	11.13883	100.08473	11.11123			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	11.13883	100.08473	11.11123			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	11.13883	100.08473	11.11123			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	11.13883	100.08473	11.11123			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	8.41804	100.79550	8.39750			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.78412	100.46527	9.75980			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	11.26867	99.93367	11.24077			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	11.26867	99.93367	11.24077			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	11.16000	99.93449	11.13238			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	11.03602	99.84728	11.00874			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	11.16000	99.93449	11.13238			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	11.11730	99.84633	11.08981			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.61808	100.08705	1.61407			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN297	On 30/06/2017	Spot Bond	99.84728	11.03602	99.84728	11.00874			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	11.06338	99.84728	11.03602			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	11.11730	99.84633	11.08981			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.01892	100.00000	6.00401		10,000,000,000,000.00	100,000,000	50,000,000.00	
CLN301	On 20/12/2017	Spot Bond	100.00000	6.12993	100.00000	6.11475			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.61815	100.08579	1.61414			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.62329	100.00000	1.61927			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.62329	100.00000	1.61927			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.62329	100.00000	1.61927			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	0.91648	100.00000	0.91356			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	0.91648	100.00000	0.91356			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	25.21711	100.00000	25.16161			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	25.21711	100.00000	25.16161			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN42	On 18/04/2028	Spot Bond	35.42491	0.70420	35.42491	0.70357			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	83.84813	156.72722	83.55587			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	97.92378	100.26956	97.67526			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	97.87763	100.26726	97.62924			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	148.26282	100.00000	147.87492			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	130.34052	156.52494	129.87564			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	97.83149	100.26496	97.58321			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	91.49072	154.89181	91.14631			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	83.77359	100.90305	83.58564			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	83.77359	100.90305	83.58564			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	4.71280	164.96027	4.69474			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	88.51945	98.96405	88.32396			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	88.53742	98.95402	88.34191			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	97.87763	100.26726	97.62924			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	97.87763	100.26726	97.62924			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	15.15237	100.00000	15.11486			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00049	100.00000	0.00049			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00049	100.00000	0.00049			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN78	On 19/04/2013	Spot Bond	102.57148	91.12286	102.57148	102.57148	90.91037			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	8.58729	127.81539	127.81539	8.56401			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00009	150.32167	150.32167	0.00009			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00010	150.48996	150.48996	0.00010			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	20.35125	80.28000	80.28000	20.31841			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	20.40276	80.11138	80.11138	20.36989			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	11.13059	101.51920	101.51920	11.10266			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	11.13059	101.51920	101.51920	11.10266			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	12.23540	100.07895	100.07895	12.20508			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	11.62825	100.07296	100.07296	11.59943			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	10.42522	100.07419	100.07419	10.39938			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	82.85501	101.51807	101.51807	82.60391			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	10.53463	100.07839	100.07839	10.50853			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.30992	101.17107	101.17107	9.28662			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	18.73928	112.14249	112.14249	18.69325			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	89.73842	102.77374	102.77374	89.53219			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	10.95945	104.83082	104.83082	10.93410			0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ05	On 05/06/2023	Spot Bond	123.34967	11.68925	123.34967	11.65843			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	18.89765	109.68398	18.85230			0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	13.09147	116.79754	13.05824			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	99.82347	5.86800	105.66375			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	30.92810	100.46415	30.85204			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.55981	100.49279	10.53412			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	22.60458	100.39083	22.54842			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	19.00874	100.94063	18.95553			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	95.03349	100.39538	94.78573			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	92.38763	100.24848	92.15379			0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	79.86871	100.00000	100.00000			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	91.75839	100.00000	91.54044			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	91.22601	101.22658	91.00754			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	14.28090	100.00000	14.24554			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	101.48045	6.86000	101.44222			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	83.79118	100.00000	83.60414			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	41.91896	102.15380	41.81315			0.00	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	23.43783	102.26580	23.37862				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	59.92649	102.03232	59.77541				0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	70.56724	105.76710	70.40462				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	16.74303	127.91650	16.69761				0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	12.94275	116.63462	12.91047			115,499,065,339.68		990,264	62,746,264.00
DV23	On 27/02/2023	Spot Bond	119.62218	12.67096	119.62218	12.63873			381,679,685,947.80		3,190,710	104,946,710.00
E170	On 01/08/2020	Spot Bond	146.45461	9.38313	146.45461	9.35470				0.00	0	23,126,940.00
EDC01	On 04/04/2016	Spot Bond	104.01633	16.70004	104.01633	16.65721				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	24.64549	100.57434	24.58415				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	10.03874	100.62205	10.01374				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	4.08778	100.65378	4.07759				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.66370	100.68546	1.65956				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	11.75222	128.03785	11.72031				0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.64500	118.00010	1.64500	117.98474				0.00	0	41,900,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.22108	104.49020	2.21574				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	9.30921	117.22671	9.28552				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	13.32649	117.96601	13.29240				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond	108.44717	11.61078	108.44717	11.58302		650,683,020,000.00	6,000,000	6,000,000.00	
EPF001	On 19/08/2015	Spot Bond	100.61804	17.41604	100.61804	17.37362		0.00	0	0.00	
EPFC02	On 07/11/2013	Spot Bond	100.74391	65.72386	100.74391	65.56358		0.00	0	0.00	
EPFC03	On 18/02/2013	Spot Bond	100.55022	96.80002	100.55022	96.54258		0.00	0	0.00	
EQ184U	On 13/02/2013	Spot Bond	100.00000	103.42157	100.00000	103.14430		0.00	0	0.00	
EQ185U	On 11/06/2014	Spot Bond	100.00000	37.74212	100.00000	37.64866		0.00	0	0.00	
EQ186U	On 12/03/2013	Spot Bond	100.00000	96.48716	100.00000	96.24594		0.00	0	0.00	
EQ187U	On 21/02/2014	Spot Bond	100.00000	38.90417	100.00000	38.77084		0.00	0	0.00	
EQ188U	On 25/04/2013	Spot Bond	100.00000	84.63015	100.00000	84.43954		0.00	0	0.00	
EQS01	On 18/11/2014	Spot Bond	124.62183	27.70906	124.62183	27.63267		0.00	0	0.00	
EQS02	On 01/07/2015	Spot Bond	105.65441	24.75967	105.65441	24.70171		0.00	0	0.00	
EQS04	On 22/09/2015	Spot Bond	106.40064	18.35854	106.40064	18.31049		0.00	0	0.00	
EQS05	On 25/04/2017	Spot Bond	101.27791	9.96886	101.27791	9.94390		0.00	0	0.00	
ERS3A8	On 17/11/2014	Spot Bond	100.72291	30.71825	100.72291	32.48243		0.00	0	0.00	
ERS3B2	On 17/08/2014	Spot Bond	100.66122	30.27418	100.66122	31.88171		0.00	0	0.00	
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00130	100.64003	0.00130		0.00	0	0.00	
ERS3C2	On 17/08/2014	Spot Bond	100.73714	30.82068	100.73714	32.62101		0.00	0	0.00	
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00129	100.71039	0.00129		0.00	0	0.00	

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	63.88559	100.58516	65.38657				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	29.89821	100.60896	31.37316				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	16.00927	100.62801	17.56661				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	63.89111	100.58802	65.40039				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.00131	100.58833	0.00131				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.00131	100.61654	0.00130				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	20.74607	107.62781	20.69705				0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	11.37027	115.04070	11.34192			40,336,950,722.40	350,632	503,300,000.00	
ES23	On 25/01/2023	Spot Bond	123.79417	8.34632	123.79417	8.32413			2,860,511,886.19	23,107	261,023,107.00	
ES26	On 02/04/2026	Spot Bond	101.89369	10.27031	101.89369	10.24709			166,005,505,429.07	1,629,203	46,597,000.00	
ES33	On 15/09/2033	Spot Bond	8.72500	91.34712	8.78500	90.80980			955,290,015,575.00	109,488,827	695,451,000.00	
FIFB01	On 24/08/2015	Spot Bond	100.52379	17.55570	100.52379	17.51298				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	57.62048	101.23849	57.47621				0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	91.01026	100.14918	90.78355				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.33770	100.00000	10.31182				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.05996	100.00000	10.03477				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	66.31245	100.72700	66.10411				0.00	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	66.42813	100.75346	66.21938			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	66.79823	100.83807	66.58817			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	67.00635	100.88562	66.79555			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	35.07599	106.83968	34.99315		30,449,308,800.00	285,000	14,815,000.00	
FRB05	On 21/12/2018	Spot Bond	102.29365	9.96239	102.29365	9.93980			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	12.65844	100.22508	12.62703			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	9.14372	100.22502	9.12103			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	10.46966	101.16350	10.44347			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01759	101.09860	0.01755			0.00	0	1,000,000.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	12.76239	109.77327	12.73174			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	9.93640	98.22086	9.91218			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	55.58936	100.00000	55.46027			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	80.90804	215.70757	80.54557			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	72.37274	105.50847	72.22739			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.49629	127.58470	2.48928			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.68342	273.62971	2.67074			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.57734	149.98730	2.56943			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.18105	199.45863	2.17276			0.00	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	23.81379	121.07209	23.75159				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	29.12413	100.00000	29.05896				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	29.12413	100.00000	29.05896				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.66105	52.69690	3.65681				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.46997	33.20196	3.46725				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.74019	31.98407	3.73734				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	42.19377	100.55103	42.09945				0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	84.39763	101.09338	84.20757				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	15.22822	100.83125	15.19106				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	46.15748	100.12935	46.04304				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	42.61795	100.07866	42.51235				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	14.86057	100.80714	14.82430				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	14.86057	100.80714	14.82430				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	11.01837	100.52930	10.99096				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	14.64221	100.79281	14.60648				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	12.01824	100.08975	11.98845				0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	93.11044	100.50743	92.65418				0.00	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	16.53102	100.15766	16.49002			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	10.59004	100.07580	10.56379			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	11.49093	100.08460	11.46246			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	44.08579	100.10209	43.97653			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	10.01689	98.00000	9.99156			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.71946	100.00000	9.69439			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	16.37010	100.15523	16.32950			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	11.46849	100.08737	11.44007			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	13.55549	100.10732	13.52189			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	14.48893	100.11620	14.45301			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	10.99609	100.08283	10.96883			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	11.93365	102.36455	11.90348			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	15.79554	100.12857	15.75638			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	11.30371	100.08579	11.27570			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.47226	100.00000	7.45299			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	12.13799	100.10168	12.10792			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	14.25328	100.12161	14.21794			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	11.09672	100.09179	11.06922			0.00	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	11.76138	100.09811	11.73224				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	13.59994	100.11547	13.56623				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	12.70288	100.10701	12.67139				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	14.14255	100.12057	14.10748				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	14.93976	100.12805	14.90273				0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	13.56672	100.11516	13.53309				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	13.17911	100.11151	13.14644				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	11.92754	100.09968	11.89798				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	11.72815	100.09779	11.69908				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	14.43044	100.12327	14.39466				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	14.26435	100.12172	14.22899				0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	13.81034	100.11745	13.77610				0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	14.45259	100.12348	14.41676				0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	12.42598	100.10439	12.39519				0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.14104	100.09221	11.11343				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.54558	100.07700	9.52192				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	15.08370	100.12940	15.04631				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC146	On 20/09/2014	Spot Bond	100.09221	31.23214	100.09221	31.15474			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	19.66041	100.10419	19.61168			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.82800	100.72629	13.79429			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	19.17816	100.09926	19.13062			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	10.43199	100.08547	10.40613			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.39174	98.00000	1.38822			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	10.54278	100.08652	10.51665			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	9.66746	100.07817	9.64351			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	9.96664	100.08103	9.94193			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	12.90223	100.10890	12.87026			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	54.94722	100.20368	54.77155			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	37.67147	100.21459	37.57800			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	59.26064	100.20368	59.07118			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	37.58348	100.19795	37.49024			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.61853	100.07944	1.61452			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.66339	100.38297	0.66174			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.00000	0.87355	100.00000	1.04826			0.00	0	50,000,000.00
FRC17	On 03/06/2014	Spot Bond	100.57737	42.59050	100.57737	42.49528			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29	On 22/07/2014	Spot Bond	101.33365	38.93490	101.33365	38.83734				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	22.87017	100.08266	22.81349				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	17.81409	100.08218	17.76995				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	56.27879	101.28616	56.13782				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.37697	98.45245	10.35163				0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	96.34577	115.36525	96.05327				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	82.35310	101.29693	82.10470				0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	50.00000	100.00000	99.72678				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	41.94004	100.06887	41.83612				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	9.42250	101.11641	9.39893				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.19649	115.36587	5.18343				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	12.73409	100.08387	12.70254				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	12.83167	100.08483	12.79986				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	3.98035	115.54905	3.97033				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	29.25233	113.64754	29.19155				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	3.65253	115.36587	3.64335				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.28894	117.71276	5.27544				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC74	On 20/09/2016	Spot Bond	118.00209	9.58627	118.00209	9.56581			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	10.40889	101.27177	10.38282			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	19.70357	100.00000	19.65478			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	19.35154	100.20020	19.30353			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	17.62511	100.17418	17.58140			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	108.08025	4.73000	108.05719			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	17.83961	100.17741	17.79536			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	11.47645	100.07144	11.44801			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	12.66904	100.08326	12.63765			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	33.17350	100.11237	33.09127			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	14.27330	100.09907	14.23792			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	13.86143	100.09502	13.82708			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	94.89832	100.06298	94.66559			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	94.90706	100.06521	94.67432			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	94.94342	100.06023	94.71060			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	95.03299	100.06131	94.79994			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	11.06247	100.08049	11.03505			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	16.76701	100.16123	16.72543			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC96	On 20/03/2017	Spot Bond	100.08038	11.05148	100.08038	11.02409				600,482,280,000.00	6,000,000	3,000,000.00
FRC97	On 20/03/2015	Spot Bond	97.80179	24.71310	97.80179	24.65311				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	17.31407	100.16949	17.27113				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	15.32012	100.83728	15.28273				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	77.28394	99.94942	77.06509				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	78.11825	101.49845	77.89445				0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	77.40796	99.46188	77.18957				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	77.78056	103.49133	77.55445				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	77.82216	97.69123	77.60556				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	77.24941	100.87998	77.02912				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	77.48660	101.02852	77.26538				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	77.77781	101.21079	77.55547				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	77.96055	101.32512	77.73749				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	17.96549	144.28965	17.91013				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	63.09213	100.90946	62.88919				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	38.03753	103.60434	37.94031				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	19.83437	101.69223	19.78452				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ16	On 21/01/2016	Spot Bond	103.43851	14.63014	103.43851	14.59281			0.00	0	10,000,000.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	9.03248	102.25429	9.00967			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.77454	101.76484	8.75295			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	13.82323	100.00000	13.79701			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.78178	261.70847	2.76903			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.68532	273.38978	2.67263			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.82518	256.75899	2.81239			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.27693	123.65104	2.27088			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	6.97008	101.04016	6.95265			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.51313	123.78317	2.50623			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	12.56412	101.29456	12.53264			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	10.73785	101.45459	10.71092			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	77.61079	101.10626	77.38908			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	6.84708	100.92257	6.82979			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	61.06370	100.00005	60.91249			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.20276	98.38735	2.19771			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	91.87725	101.21006	91.65513			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	94.63228	100.00000	94.40147			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS67	On 25/05/2013	Spot Bond	100.42877	93.10697	100.42877	92.64880			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.75196	100.00000	0.75015			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	13.32972	104.97509	13.29525			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	89.58552	100.28475	89.15167			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	87.88563	100.19981	87.46839			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	6.56632	100.80772	6.55030			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	17.61381	101.07593	17.56978			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.16793	100.44759	9.14514			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	41.96043	100.17395	41.85635			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.92941	100.76967	15.88970			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	37.77770	100.98200	37.68333			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	65.51077	100.85889	65.30472			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	12.85552	102.64440	12.82293			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	55.17447	100.85054	55.03681			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.68155	108.09035	2.67497			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	1.66805	101.11747	1.66397			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	58.63373	100.16642	58.48831			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On 01/09/2014	Spot Bond	107.16699	35.60083	107.16699	35.51653			3,225,190,564,050.00	30,095,000	15,305,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	26.35574	108.33117	26.29278			43,115,805,660.00	398,000	1,398,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	14.70717	107.16932	14.67235			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	12.69492	109.08100	12.66444			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	12.70938	117.62764	12.67712			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	10.34094	108.91524	10.31613			48,902,942,760.00	449,000	1,951,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	10.51571	118.59653	10.48884			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	12.96430	109.40010	12.93360			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	11.59796	86.57971	11.57506			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	15.98366	100.55204	15.94388			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	15.39529	101.32185	15.35671			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	20.28176	101.40666	20.23091			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	14.14999	107.64302	14.11655			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	103.25906	100.00000	102.99225			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	99.86286	100.00000	99.60549			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	94.29495	100.37860	94.05106			0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA292	On 15/02/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333				0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126	97.61141	99.24126	97.35303				0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	89.79574	98.75737	89.57810				0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247				0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333				0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	99.40089	50.15025	99.40089	50.15024				0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677				0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560				0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126				0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.56707	101.20169	7.54812				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	9.39825	101.57032	9.37465				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	7.69470	100.58455	7.67555				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	7.84458	100.59878	7.82506				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	8.13425	100.62628	8.11399				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.12664	100.00000	2.12115				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	8.49362	100.66039	8.47247				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1C	On 25/10/2017	Spot Bond	100.70773	8.99240	100.70773	8.96999			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	30.37819	100.25900	30.30280			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	12.40286	101.08226	12.37252			0.00	0	15,000,000.00
GRT03	On 15/10/2015	Spot Bond	101.25499	15.07645	101.25499	15.03870			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	11.28317	100.11004	11.25520			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	26.30828	101.64234	26.24218			0.00	0	10,000,000.00
GRT06	On 11/12/2017	Spot Bond	100.23736	9.15163	100.23736	9.12893			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	11.61944	99.99999	11.59067			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	19.56162	101.18024	19.51267			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	9.05435	100.20054	9.03190			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			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	52.45752	101.50868	52.45750			0.00	0	0.00
HMS1B3	On 19/02/2013	Spot Bond	101.50868	52.45752	101.50868	52.45750			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00021	100.00000	50.00020			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	76.24214	100.00000	76.09802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B7	On 19/07/2013	Spot Bond	101.18125	80.46595	101.18125	80.22917				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	19.78065	101.21718	19.73114				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	19.94213	107.10005	19.88963				0.00	0	0.00
HMS1C2	On 19/02/2013	Spot Bond	101.59173	52.58473	101.59173	52.58471				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	80.52397	101.22625	80.28694				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	20.07701	101.28016	20.02672				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	17.80890	117.06290	17.75818				0.00	0	0.00
HMS1D2	On 19/02/2013	Spot Bond	101.69896	52.74913	101.69896	52.74912				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	80.62837	101.30724	80.39089				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	20.45768	101.36111	20.40641				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	18.66125	114.94363	18.60895				0.00	0	0.00
HMS1E2	On 19/02/2013	Spot Bond	102.07916	53.33033	102.07916	53.33031				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	80.76753	101.41519	80.52943				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	20.92242	101.46001	20.86993				0.00	0	0.00
HMS1F2	On 19/02/2013	Spot Bond	102.24978	53.68682	102.24978	53.68680				0.00	0	0.00
HMS1G2	On 19/02/2013	Spot Bond	102.77072	54.53523	102.77072	54.53522				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	8.29794	120.49879	8.27636			274,155,834,538.25	2,275,175	42,600,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.64194	278.97229	2.62929			0.00	0	96,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.63820	279.46415	2.62555			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	8.54889	109.78196	8.52825		17,565,113,600.00		160,000	29,400,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	8.52562	110.08516	8.50499			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.12600	112.94316	1.12600	112.93006		675,600,000,000.00		600,000,000	490,250,287.00
I2038	On 31/01/2038	Spot Bond	1.84000	111.31201	1.83000	111.51227		783,840,000,000.00		426,000,000	243,000,000.00
I2050	On 31/12/2050	Spot Bond	1.97000	117.51974	1.95000	118.10076		1,395,745,000,000.00		708,500,000	416,727,397.00
IBC01	On 16/03/2015	Spot Bond	94.50000	24.66502	94.50000	24.62011			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	27.59217	111.10415	27.52489			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	97.50679	100.38955	97.26216			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	21.87373	101.98179	21.81861			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090	21.22352	100.56090	21.17070			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	80.84729	99.93156	80.49749			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	62.52957	100.23834	62.37440			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	42.12249	100.38793	42.01783			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	47.81806	104.99431	47.70671			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	18.23038	110.23108	18.18623			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	13.40231	114.54738	13.36883			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23	On 21/04/2014	Spot Bond	103.99743	43.96717	103.99743	43.86613			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	38.04702	101.06758	37.95190			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	31.18818	100.58995	31.11223			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	30.09965	111.22906	30.02484			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	15.83158	108.02289	15.79447			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	25.70392	100.81617	25.63909			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	9.70032	100.86946	9.67584			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	3.42142	123.12082	3.41237			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	2.20298	127.68743	2.19697			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	20.60096	99.85267	20.55000			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	9.48092	99.84531	9.45748			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	11.96412	108.72274	11.93562			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	21.45365	100.33316	21.40038			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	9.93746	100.11008	9.91283			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	10.36696	100.65809	10.34170			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	9.38407	102.66026	9.36273			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	7.99360	99.50921	7.97578			0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IC02	On 09/05/2013	Spot Bond	100.00000	87.05689	100.00000	86.86681			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00144	100.00000	0.00143			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	22.12584	100.89947	22.07624			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	22.12584	100.89947	22.07624			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	8.53927	101.97863	8.51985			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.39053	100.89947	8.37172			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	15.10141	100.90751	15.06370			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	14.87779	100.84756	14.84067			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	15.10025	99.83295	15.06292			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	20.19416	114.58662	20.14396			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	29.52252	99.86601	29.44950			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	29.52252	99.86601	29.44950			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	11.64112	100.72296	11.61273			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.34004	100.00000	8.31939			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	79.18959	101.81841	78.95817			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	76.14614	101.39919	65.62144			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	66.03274	101.19088	65.82445			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	27.79218	103.56174	27.72819			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04E	On 27/08/2013	Spot Bond	100.41740	63.40750	100.41740	63.20881				0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	65.93504	100.58388	65.77272				0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	85.48514	101.41671	85.29926				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	16.33139	101.24311	16.28455				0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721				0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358				0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052				0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216				0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015				0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	99.30784	50.17365	99.30784	50.17364				0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	99.19658	98.39553	99.19658	98.13312				0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	96.59090	99.09525	96.33827				0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	94.85476	98.99412	94.61136				0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	93.18361	98.88812	92.94895				0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	91.57335	98.78695	91.34696				0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	90.02093	98.68599	89.80236				0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND314	On 02/04/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.47797	100,000.00000	0.47179			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IND331	On 07/05/2013	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
IND332	On 08/05/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871				0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	63.75829	100.00000	63.63733				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	62.91635	100.00000	62.79698				0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	62.08552	100.00000	61.96773				0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	61.26567	100.00000	61.14943				0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	60.45664	100.00000	60.34194				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	59.65829	100.00000	59.54510				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	58.87049	100.00000	58.75879				0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	58.09309	100.00000	57.98287				0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	57.32595	100.00000	57.21719				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND349	On 03/12/2013	Spot Bond	100.00000	56.56895	100.00000	56.46162			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	55.82194	100.00000	55.71603			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	55.08479	100.00000	54.98029			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	77.34475	100.81810	77.12214			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.70300	52.52788	100.70300	52.52786			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	77.44565	100.00000	77.23577			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	96.82328	100.70818	96.33105			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	17.30294	101.98370	17.25933			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	17.06944	106.31357	17.02480			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	16.42398	104.39662	16.38171			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	9.26876	99.99991	9.24581			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	99.80911	100.00000	99.55186			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	32.86856	100.36848	32.78690			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	10.80085	100.00021	10.77410			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	95.12080	100.00000	94.88651			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.23891	6.50000	102.22094			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING154	On 03/04/2013	Spot Bond	101.36114	89.18939	101.36114	88.97555				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	87.09849	101.10456	86.89451				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	11.19385	100.08473	11.16610				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	27.99047	101.44140	27.92027				0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	97.61025	100.25042	97.36256				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	88.45132	100.25042	88.02922				0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	94.86944	100.08567	94.63559				0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	94.68184	100.07206	94.44905				0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	99.35388	100.37849	99.09691				0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	91.71452	100.38408	91.26994				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	63.18251	100.38408	62.98459				0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	99.36327	100.37919	99.10627				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	15.90544	100.00000	15.86691				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	10.17948	100.00000	10.15482				0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	85.29840	100.27920	84.92008				0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	81.80532	100.08647	81.43490				0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	84.69556	100.00000	84.43253				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING188	On 01/07/2013	Spot Bond	100.00000	81.67203	100.00000	81.37395			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	84.78034	100.00000	84.58895			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	83.78937	100.90615	83.60139			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	54.67285	100.92542	54.53481			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	54.67285	100.92542	54.53481			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	57.04937	101.29332	56.90646			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	48.35497	100.00000	48.23523			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	30.10221	102.06095	30.02630			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	23.15014	101.68471	23.09129			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	64.24597	100.42003	64.08628			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	19.84443	101.24581	19.79474			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	12.23240	101.27443	12.20176			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	9.19397	101.29354	9.17094			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	13.35532	107.00679	13.32391			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	46.38795	105.51634	46.27948			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	100.55058	16.51403	100.55058	16.47294			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	13.62512	111.16948	13.59189			0.00	0	12,500,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	32.63154	100.64446	32.55204			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV013	On 22/06/2015	Spot Bond	100.00026	22.68489	100.00026	22.62871				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	22.81429	106.83400	22.76070				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	10.24405	100.08056	10.21865				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	9.19525	100.38986	9.17240				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.41090	117.02647	2.40476				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	3.00847	129.51692	2.99997				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	63.14573	100.38643	62.94575				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	8.35004	99.81973	8.32940				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	7.99318	101.53934	7.97311				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	7.90691	101.19270	7.88712				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.27414	100.25130	0.27346				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	8.39293	99.94061	8.37216				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	56.38289	100.95973	56.24207				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.24476	92.45654	2.23986				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.17360	95.34778	2.16874				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	65.30475	100.52241	65.14407				0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	96.28497	103.46133	96.04827			744,921,576,000.00	7,200,000	3,600,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV07	On 31/03/2013	Spot Bond	99.88087	93.03230	99.88087	92.81049		1,198,570,440,000.00	12,000,000	4,000,000.00	
IV08	On 30/04/2018	Spot Bond	114.89453	16.04876	114.89453	16.00856		0.00	0	0.00	
IV09	On 30/04/2018	Spot Bond	101.30356	9.66041	101.30356	9.63593		0.00	0	0.00	
IV19A	On 31/03/2028	Spot Bond	129.51692	2.97654	129.51692	2.96814		0.00	0	0.00	
IVA206	On 09/02/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599		0.00	0	0.00	
IVA207	On 16/02/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447		0.00	0	0.00	
IVA208	On 23/02/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026		0.00	0	0.00	
IVA229	On 19/07/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811		0.00	0	0.00	
IVA234	On 23/08/2013	Spot Bond	100.00000	68.65964	100.00000	68.52938		0.00	0	0.00	
IVA306	On 07/02/2013	Spot Bond	99.27921	99.72874	99.27921	99.45895		0.00	0	0.00	
IVA307	On 14/02/2013	Spot Bond	99.16760	97.87270	99.16760	97.61314		0.00	0	0.00	
IVA308	On 21/02/2013	Spot Bond	99.06633	96.08805	99.06633	95.83810		0.00	0	0.00	
IVA309	On 28/02/2013	Spot Bond	98.96527	94.37076	98.96527	94.12990		0.00	0	0.00	
IVA310	On 07/03/2013	Spot Bond	98.85919	92.71745	98.85919	92.48520		0.00	0	0.00	
IVA311	On 14/03/2013	Spot Bond	98.75808	91.12404	98.75808	90.89992		0.00	0	0.00	
IVA312	On 22/03/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439		0.00	0	0.00	
IVA313	On 28/03/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038		0.00	0	0.00	
IVA314	On 04/04/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA315	On 11/04/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA332	On 25/05/2013	Spot Bond	100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	61.85016	100.00000	61.73282			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	61.03342	100.00000	60.91762			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	60.22745	100.00000	60.11319			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	59.43213	100.00000	59.31938			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	58.64732	100.00000	58.53605			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	57.87286	100.00000	57.76306			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	57.10864	100.00000	57.00029			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	56.35450	100.00000	56.24758			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA350	On 12/12/2013	Spot Bond	100.00000	55.61032	100.00000	55.50482			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	54.87598	100.00000	54.77186			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	84.26755	99.74330	84.01196			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.82826	100.81205	8.80672			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	37.61718	101.01716	37.52318			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	19.39779	101.02507	19.34932			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	8.78377	100.00000	8.76202			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	77.34476	100.81807	77.12215			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.68775	99.72491	100.68775	99.45131			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	98.40239	100.65963	97.88114			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	77.58621	100.00000	77.36390			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	83.46807	100.00000	83.28779			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	62.77013	100.00000	62.61807			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	52.22569	100.00000	52.09636			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	14.92034	101.04078	14.88305			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	26.95902	100.00000	26.89226			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	85.83203	100.00000	85.64087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF02U	On 30/04/2013	Spot Bond	100.00000	85.55502	100.00000	85.36448			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	105.05151	54.62049	105.05151	54.62048			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	105.87787	104.62962	105.59314			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.30104	102.42188	2.29578			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	9.66443	101.21431	1.39026			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	53.66406	100.00000	53.66405			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	93.26230	100.00000	93.04023			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	11.97175	153.49881	11.93413			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	55.64849	101.46222	55.50889			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	20.97819	100.47188	20.92602			0.00	0	15,000,000.00
LGL02	On 13/08/2017	Spot Bond	103.08494	9.48516	103.08494	9.46376		38,347,597,680.00	372,000	5,128,000.00	
LGL03	On 03/04/2018	Spot Bond	101.72477	1.44292	101.72477	1.43966			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	9.78298	100.30391	9.75869			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	20.79700	100.60223	20.75049			0.00	0	10,000,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	3.99400	100.33330	3.98408			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	77.12512	100.80210	76.90531			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ024	On 11/03/2013	Spot Bond	98.89515	91.79263	98.89515	91.56490				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	57.19201	101.14527	57.04893				0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	99.30996	98.65785	99.30996	98.39373				0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	92.71060	98.95948	92.47815				0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	85.08559	98.43044	84.89081				0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919				0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758				0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	99.38845	50.15336	99.38845	99.72844				0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	96.08410	99.17027	95.83392				0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	80.04386	100.00000	99.99993				0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	86.95597	101.29323	86.75344				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	38.99706	101.31233	38.89936				0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	92.81884	100.54173	92.36386				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	43.70753	100.58073	43.60110				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	27.45668	101.30733	27.38789				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	19.44533	101.17095	19.39667				0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	15.64143	99.84625	15.60232				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF030	On 01/10/2017	Spot Bond	99.84060	8.55287	99.84060	8.53147			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	59.58975	100.25866	59.44018			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	55.40827	101.08567	55.26973			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	55.83595	100.00000	55.69768			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	103.27951	100.00000	103.00628			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	45.46635	100.00000	45.35621			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	39.73648	100.00000	39.63808			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	24.27503	100.00000	24.21492			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	22.20265	100.00000	22.14887			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.16172	100.00000	6.14646			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	15.04325	100.00000	15.00600			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	11.19106	109.95029	11.16414		7,146,768,850.00	65,000	65,000.00	
MCB3M	On 13/12/2014	Spot Bond	100.21678	30.41537	100.21678	30.33991			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	58.62873	100.18427	58.48331			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	23.97399	100.20050	23.91451			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	32.30421	101.34831	32.23152			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	32.35347	101.35889	32.28068			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	13.28390	101.41174	13.25400			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA4	On 05/01/2019	Spot Bond	103.44664	7.77172	103.44664	7.75384				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.45040	103.61067	7.43323				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	15.66352	101.86568	15.62812				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	10.27525	104.35890	10.25144				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	10.35202	104.67108	10.32797				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	28.67432	106.18586	28.60730				0.00	0	69,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	15.96655	100.06286	15.92699				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.79719	100.06556	7.77786				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	10.73913	110.15502	10.71013				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	21.02920	107.16233	20.97942				0.00	0	25,400,000.00
MIL01	On 31/05/2015	Spot Bond	100.44922	22.64344	100.44922	22.58714				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	12.23146	104.78971	12.20318				0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	91.92852	100.42970	91.47394				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	11.90252	104.79935	11.87500			24,208,649,850.00		231,000	6,569,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	35.45692	110.61908	35.37078			67,256,400,640.00		608,000	1,292,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	19.71567	110.59153	19.66779			0.00		0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	10.93756	115.34633	10.91008			21,108,378,390.00		183,000	2,917,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN05	On 28/10/2013	Spot Bond	102.81634	60.29706	102.81634	60.15979			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	89.79422	98.77372	89.57655			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	85.66806	98.48888	85.47049			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.70006	100.00000	5.68626			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.12142	100.00000	0.12112			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	5.96944	100.00000	5.95498			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.04291	100.00000	6.02828			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.54647	100.89771	5.53292			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.62203	100.61875	5.60834			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	5.71869	100.62967	5.70477			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	5.76702	100.63509	5.75296			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	5.82500	100.64159	5.81080			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	5.96991	100.65787	5.95536			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	6.06649	100.66881	6.05171			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	6.17272	100.68074	6.15768			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	6.26926	100.69157	6.25398			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	6.31753	100.69687	6.30213			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4B508	On 14/08/2020	Spot Bond	100.76218	6.89626	100.76218	6.87944			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	7.57052	100.83813	7.55204			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.12142	100.00000	0.12112			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.12142	100.00000	0.12112			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	9.58620	103.67668	9.56410			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	37.87417	101.36748	37.77923			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	26.07674	100.92433	26.01163		10,092,433,000,000.00	100,000,000	50,000,000.00	
NBK12B	On 20/02/2015	Spot Bond	100.76441	22.34474	100.76441	22.29024			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	10.09348	100.97362	10.06882			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	16.70436	100.60434	16.66368			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	9.18802	100.47967	9.16567			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	22.19792	112.76469	22.14316		70,139,637,180.00	622,000	8,878,000.00	
NBK2B	On 15/09/2015	Spot Bond	100.61353	17.27653	100.61353	17.23351			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	13.95794	122.79495	13.92108		42,609,847,650.00	347,000	4,553,000.00	
NBK4	On 28/10/2024	Spot Bond	32.99078	3.53512	32.99078	3.53236			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	86.06116	101.43082	85.86233			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	25.20178	108.29303	25.14193			0.00	0	9,400,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6B	On 19/04/2015	Spot Bond	101.23516	19.86535	101.23516	19.81562			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	7.60675	101.30698	7.58769			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	46.62158	104.56520	46.51337			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	41.17511	100.00004	41.07315			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	17.79258	109.74955	17.74963		61,788,996,650.00	563,000	6,037,000.00	
NBK9B	On 23/03/2016	Spot Bond	100.00006	12.88208	100.00006	12.85017			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	104.71479	119.17407	104.41527			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	99.21577	100.33399	98.96382			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	34.00540	100.00000	33.94088			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	42.95235	100.00000	42.87085			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	32.42869	100.00000	32.36716			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	30.74940	100.00000	30.69106			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	23.21853	100.55018	23.16201			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	97.57553	100.22266	97.33110			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	94.57343	99.94761	94.34455			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	94.28262	99.94811	94.05499			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	94.28262	99.94811	94.05499			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	94.28262	99.94811	94.05499			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN54	On 31/03/2015	Spot Bond	99.86407	21.79786	99.86407	21.74395			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	20.68932	101.50309	20.63739			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	20.28221	101.36582	20.23138			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	22.85530	100.40506	22.79850			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	19.06871	80.20911	19.03797			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	17.09963	100.38119	17.05714			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	14.00859	100.00000	13.98201			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	14.92459	101.10639	14.88727			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	15.50611	101.21257	15.46729			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	14.83767	101.03995	14.80059			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	12.94827	101.41775	12.91580			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	15.43600	76.11506	15.41209			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	63.33639	100.41337	63.13354			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	42.04994	100.10537	41.94571		2,002,107,400,000.00	20,000,000	10,000,000.00	
NCLN72	On 17/03/2014	Spot Bond	100.10374	41.97424	100.10374	41.87021		2,002,074,800,000.00	20,000,000	10,000,000.00	
NCLN73	On 03/07/2015	Spot Bond	99.82783	20.57608	99.82783	20.52521			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	8.35130	100.74066	8.33093			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN75	On 20/09/2017	Spot Bond	100.07228	9.05245	100.07228	9.03002			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	16.14538	100.06803	16.10538			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	8.66868	101.43571	8.64693			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	22.53305	110.75661	22.47826			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	66.75144	105.36061	66.59556		1,224,922,451,860.00		11,626,000	5,813,000.00
NED8	On 08/02/2014	Spot Bond	106.42411	51.61073	106.42411	51.49119		23,732,576,530.00		223,000	3,577,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	8.17957	101.17472	8.15910			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	15.74948	119.90407	15.70866			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	11.49675	108.97397	11.46668			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	91.34018	98.87170	91.11474			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	19.18090	100.47393	19.13320			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.25539	156.96491	5.23824			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	8.47342	115.40836	8.45213			0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	91.11752	98.83767	90.89326			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	74.68881	97.39714	74.54025			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	58.77205	100.19307	58.62626			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	11.28736	114.59979	11.25650			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A11	On 22/05/2016	Spot Bond	100.55569	13.70310	100.55569	13.66974				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	44.15082	100.53494	44.04335				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	94.55427	100.49411	94.08172				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	22.23258	100.52625	22.17846				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	11.30186	116.99821	11.27038				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	44.41498	100.56446	44.30684				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	94.71743	100.52540	94.24393				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	22.42489	100.54276	22.37030				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	11.72996	114.44931	11.69792				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	44.72569	100.59918	44.61676				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	94.93497	100.56709	94.46020				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	22.77909	100.57314	22.72362				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	94.96670	100.57316	94.49175				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	95.14949	100.58790	94.67356				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	95.37455	100.65124	94.89722				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	95.66909	100.70756	95.19004				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	10.13617	100.72887	10.11146				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D6	On 22/05/2016	Spot Bond	100.67612	15.25037	100.67612	15.21320				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	64.98831	134.34526	64.79855				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	43.96175	108.59837	43.85653				0.00	0	34,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	12.04042	125.30314	12.00828				0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	92.77811	100.00000	92.55668				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	12.01506	134.80590	11.98091			269,611,800,000.00		2,000,000	32,500,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.64941	171.14853	4.63325				0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	10.99295	135.14144	10.96181			135,141,440,000.00		1,000,000	7,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	86.23014	101.23304	86.03079				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	38.58431	101.21485	38.48773				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	38.46954	101.18197	38.37328				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	11.96386	101.47481	11.93450				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	26.14004	100.95122	26.07402				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	78.66072	100.91565	78.43439				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	19.28021	101.05067	19.23202				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	14.73427	100.00000	14.69777				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	14.78217	100.00000	14.74557				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	14.81092	100.00000	14.77424				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1C1	On 18/10/2015	Spot Bond	100.00000	15.50082	100.00000	15.46244				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	16.26738	100.00000	16.22709				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	21.05834	100.00000	21.00618				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	19.23786	108.19161	19.19221			38,516,213,160.00	356,000	79,744,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.58089	100.00000	5.56691				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	15.59249	104.37000	15.56198				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	22.51593	100.00000	22.46019				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.47496	100.00000	6.45893				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	86.35854	100.19068	85.95810				0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	99.88588	100.38733	99.62683				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	51.15250	100.00000	51.05545				0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	72.92522	100.00000	72.78686				0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	96.03452	100.47782	95.78131				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	42.20542	100.10564	42.10081				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	37.21943	100.09773	37.12401				0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	85.26863	100.09376	84.87718				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9D	On 15/06/2013	Spot Bond	100.09863	85.39232	100.09863	85.00030			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	60.51140	100.10500	60.31811			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	42.33475	100.10840	42.22982			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	37.21811	100.10173	37.12269			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	85.59848	100.10673	85.20548			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	60.55580	100.10663	60.36237			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	42.62382	100.11457	42.51817			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	37.21653	100.10653	37.12111			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	85.96955	100.12130	85.57479			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	42.94331	100.12138	42.83686			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	37.21469	100.11212	37.11927			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	86.29937	100.13423	85.90306			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	45.12253	100.68448	45.01254			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	36.83021	116.98567	36.73557			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	29.98470	91.25497	29.92250			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.85865	40.60007	0.85778			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	5.31500	125.00514	5.35000	124.89265		55,289,113,348,710.00	402,467,234	7,224,986,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158	On 15/09/2015	Spot Bond	124.15418	23.16125	124.15418	23.09885			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	15.30026	86.87026	15.26980			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	17.75103	130.95502	17.70116			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.26325	82.70497	8.24746			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	69.25168	107.05466	69.11797			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.28000	129.16396	7.33000	128.62642		63,402,770,747,680.00	709,171,806	0,184,228,460.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.77535	38.29047	0.77461			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.71268	36.16829	0.71203			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	217.23709	170.38785	217.21077	169.61100			0.00	0	824,897,790.00
R197	On 07/12/2023	Spot Bond	0.98500	285.47143	0.98500	285.43948		55,879,050,000.00	56,730,000	132,192,543.00	
R201	On 21/12/2014	Spot Bond	5.11000	107.53607	5.10000	107.53958		3,311,998,184,950.00	648,140,545	739,835,545.00	
R202	On 07/12/2033	Spot Bond	1.81500	211.56212	1.80000	212.02917		35,186,978,475.00	19,386,765	944,746,129.00	
R2023	On 28/02/2023	Spot Bond	6.80500	110.20091	6.86000	109.76834		12,197,198,795,265.00	792,387,773	3,043,897,015.00	
R203	On 15/09/2017	Spot Bond	5.72500	113.36238	5.76000	113.19640		6,677,381,058,250.00	166,354,770	6,080,883,000.00	
R204	On 21/12/2018	Spot Bond	5.98500	110.87420	6.02000	110.67504		11,499,546,663,045.00	921,394,597	4,453,960,986.00	
R2048	On 28/02/2048	Spot Bond	108.88836	11.77209	108.88836	11.74385		93,808,846,577,040.00	861,514,000	3,330,244,212.00	
R205	On 31/03/2014	Spot Bond	100.00000	40.00610	100.00000	39.90704		0.00	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 15/01/2014	Spot Bond	5.11000	102.61561	5.11000	102.60132		3,501,167,600,000.00	685,160,000	1,138,730,000.00	
R207	On 15/01/2020	Spot Bond	6.29500	105.73758	6.33500	105.49041		5,911,836,789,825.00	939,132,135	5,437,689,000.00	
R208	On 31/03/2021	Spot Bond	6.47000	104.13243	6.51000	103.86157		24,838,070,333,020.00	838,959,866	9,383,851,481.00	
R209	On 31/03/2036	Spot Bond	8.13500	82.69004	8.18500	82.23536		49,170,060,436,560.00	044,260,656	8,516,098,000.00	
R210	On 31/03/2028	Spot Bond	1.44500	164.73965	1.44500	164.71916		1,445,000,000.00	1,000,000	239,526,000.00	
R211	On 31/01/2017	Spot Bond	0.16000	114.22815	-0.16000	114.21845		(8,122,880,000.00)	50,768,000	1,025,570,712.00	
R212	On 31/01/2022	Spot Bond	0.80000	133.26138	0.80000	133.24712		16,941,600,000.00	21,177,000	1,544,121,111.00	
R213	On 28/02/2031	Spot Bond	7.84000	95.02464	7.89000	94.55532		16,180,480,120,000.00	063,836,750	5,455,476,000.00	
R214	On 28/02/2041	Spot Bond	84.68795	10.46630	84.68795	10.44590		101,185,586,692,566.00	194,805,007	6,697,087,007.00	
R223C	On 15/03/2013	Spot Bond	98.99493	90.88009	98.99493	90.65664		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	62.20045	96.64575	62.06512		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	42.68207	94.28171	42.59109		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	29.78259	91.87036	29.72046		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	21.32490	88.83566	21.28164		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	86.87026	15.30026	86.87026	15.26980		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	84.86749	11.14092	84.86749	11.11917		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	82.70497	8.26325	82.70497	8.24746		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	97.62766	73.47060	97.62766	73.32651		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R324C	On 21/12/2013	Spot Bond	95.17874	50.76296	95.17874	50.65450	0.00	0	0.00			
R325C	On 21/06/2014	Spot Bond	92.80992	35.16301	92.80992	35.08944	0.00	0	0.00			
R326C	On 21/12/2014	Spot Bond	90.60553	24.70645	90.60553	24.65578	0.00	0	0.00			
R327C	On 21/06/2015	Spot Bond	87.76872	17.81303	87.76872	17.77745	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	85.82547	12.87123	85.82547	12.84601	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	83.71772	9.46718	83.71772	9.44900	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	81.42381	7.10654	81.42381	7.09322	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	77.48625	5.71244	77.48625	5.70217	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	75.13464	4.47319	75.13464	4.46536	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	72.16183	3.65412	72.16183	3.64794	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	70.13136	2.93205	70.13136	2.92722	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	68.17127	2.38191	68.17127	2.37808	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	66.23386	1.96253	66.23386	1.95945	0.00	0	0.00			
R337C	On 21/06/2020	Spot Bond	63.06100	1.75930	63.06100	1.75666	0.00	0	0.00			
R338C	On 21/12/2020	Spot Bond	61.24492	1.49168	61.24492	1.48949	0.00	0	0.00			
R339C	On 21/06/2021	Spot Bond	59.05342	1.31494	59.05342	1.31308	0.00	0	0.00			
R340C	On 21/12/2021	Spot Bond	57.39997	1.13733	57.39997	1.13575	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C	On 21/06/2022	Spot Bond	55.80907	0.99259	55.80907	55.80907	0.99125			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.87368	54.27807	54.27807	0.87253			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.77181	52.85822	52.85822	0.77082			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.68658	51.49553	51.49553	0.68571			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.04120	44.45722	44.45722	1.04006			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.97074	43.11572	43.11572	0.96970			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.91045	41.83089	41.83089	0.90950			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.85865	40.60007	40.60007	0.85778			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.81399	39.42073	39.42073	0.81319			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.77535	38.29047	38.29047	0.77461			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.74183	37.20704	37.20704	0.74114			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.71268	36.16829	36.16829	0.71203			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	44.77188	100.16140	100.16140	44.66084			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	81.55103	101.36584	101.36584	81.30786			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	14.20879	101.68455	101.68455	14.17308			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	23.92349	100.60342	100.60342	23.86522			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.32556	100.00000	100.00000	2.31980			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	98.50768	100.25681	100.25681	98.25834			0.00	0	500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC09	On 06/06/2013	Spot Bond	100.32689	89.34410	100.32689	88.91542			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	89.34492	100.32010	88.91625			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	62.31514	100.32441	62.11570			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	20.50993	101.54349	20.45844			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	84.37995	100.00000	84.25344			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	92.62166	100.26310	92.38660			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	27.07695	101.21857	27.00917			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	105.73884	5.87500	105.72185			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	17.43200	100.60466	17.38955			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	58.25615	101.28378	58.11023			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.23511	100.77784	8.21502			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	97.84305	100.58027	97.57996			0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	100.00000	8.14482	100.00000	8.12443			0.00	0	250,000,000.00
RESB01	On 03/06/2014	Spot Bond	100.38116	43.55916	100.38116	43.45093			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP001	On 28/02/2013	Spot Bond	100.60804	102.93309	100.60804	102.66628			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP002	On 28/02/2013	Spot Bond	100.65009	103.54345	100.65009	103.27495			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	34.08311	102.09902	33.99900			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	13.88789	99.79665	13.85357			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	11.63234	101.65073	11.60279			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	14.92675	101.46985	14.88888			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	14.92675	101.46985	14.88888			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	81.36252	101.38750	81.12059			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	64.94528	100.62446	64.74141			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	61.51326	100.24328	61.31653			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	58.11530	101.50905	57.96945			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	14.72495	99.91990	14.68851			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	12.84078	99.90988	12.80901			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	84.61861	100.25061	84.22603			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	9.84305	100.36848	9.81860			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	53.27193	100.00000	53.14001			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	44.79146	100.51732	44.68003			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	39.11523	100.00000	39.02048			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	32.43544	100.62598	32.35643			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPI01	On 22/07/2016	Spot Bond	5.25000		100.21496	5.25000	100.20062			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		0.69870	100.00000	0.69697			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		3.79012	100.00000	3.78074			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		8.72013	100.00000	8.69830			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404		18.18473	101.48404	18.14354			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085		11.38632	115.23085	11.35789			24,428,940,200.00	212,000	5,122,000.00
SBC2	On 28/04/2016	Spot Bond	104.86804		9.91872	104.86804	9.89925			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238		14.27576	114.56238	14.24009			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539		12.56513	100.56539	12.53454			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466		11.91398	107.95466	11.88575			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234		7.28264	101.20234	7.26441			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990		8.24206	100.11990	8.22163			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312		7.31695	101.08312	7.29845			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095		7.67086	101.24095	7.65165			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627		7.64885	101.21627	7.62971			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565		23.34729	107.37565	23.29192			14,925,215,350.00	139,000	14,789,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256		91.95358	102.36256	91.73495			0.00	0	2,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond	105.03639	11.70625	105.03639	11.67914			9,663,347,880.00	92,000	6,728,000.00
SBK11	On 09/04/2014	Spot Bond	132.16219	43.41669	132.16219	43.29216			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.56493	51.13680	162.56493	50.96901			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	84.06685	155.18315	83.77616			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	24.01385	120.12124	23.95152			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	23.93369	120.50039	23.87141			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	23.89368	120.69056	23.83143			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	89.62709	143.06048	89.32546			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	12.69732	106.46393	12.66742			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	23.97661	120.29708	23.91430			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	23.95657	120.39190	23.89428			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	80.91779	215.59863	80.55541			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	92.77811	100.00000	92.55668			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.90845	100.10760	8.88637			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	44.56415	99.06612	44.45471			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	30.80252	100.00010	30.72624			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	11.12173	99.81852	11.09423			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	84.95470	99.79990	84.69532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR003	On 05/11/2013	Spot Bond	100.00000	54.20273	100.00000	54.06700			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	12.89225	109.84578	12.86110			0.00	0	1,000,000.00
SBS14	On 07/02/2014	Spot Bond	100.78863	45.72556	100.78863	45.61401			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	11.62826	100.87410	11.59923			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	8.04315	99.99987	8.02323			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.27801	100.00000	1.27517			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.64679	99.99997	8.62539			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	10.10669	113.08735	10.08183			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	11.23732	109.22356	11.21030			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	7.06292	100.77436	7.04568			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	22.31536	100.47821	22.26106		502,391,050,000.00	5,000,000	12,500,000.00	
SBS23	On 23/05/2017	Spot Bond	100.50480	10.22026	100.50480	10.19538			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	8.42355	100.51996	8.40305			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	10.29785	106.95022	10.27351		145,559,249,420.00	1,361,000	2,000,000.00	
SBS3	On 25/05/2026	Spot Bond	102.76906	9.43300	102.76906	9.41141			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	10.04351	104.14309	10.02028		31,867,785,540.00	306,000	212,000.00	
SBS7	On 26/03/2013	Spot Bond	103.79928	97.67241	103.79928	97.42862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On 07/07/2016	Spot Bond	120.54819	13.84699	120.54819	13.81095			109,698,852,900.00	910,000	1,814,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	82.01221	120.15971	81.82372			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.69102	272.67152	2.67833			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.20753	123.12082	4.19640			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	10.27118	114.44000	10.24251			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.01254	100.00000	4.00260			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.22311	82.63494	0.22263			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.48035	120.42805	4.46833			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.23891	6.50000	102.22094			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	12.16034	100.12305	12.13020			200,246,100,000.00	2,000,000	1,000,000.00
SHS02	On 29/06/2013	Spot Bond	99.88484	80.40681	99.88484	80.06053			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	21.33003	99.87542	21.27727			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	10.43882	100.24421	10.41290			0.00	0	2,000,000.00
SHS05	On 29/06/2017	Spot Bond	103.11523	11.64771	103.11523	11.62113			4,949,531,040.00	48,000	34,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	1.64117	100.24161	1.63710			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	105.71322	71.80544	105.71322	71.64005			0.00	0	5,000,000.00
SLI2	On 15/08/2016	Spot Bond	112.32955	17.06181	112.32955	17.02053			0.00	0	8,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF1	On 27/06/2013	Spot Bond	101.56711	78.52882	101.56711	78.37219				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	105.65786	12.80074	105.65786	12.77078				0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	30.99082	100.80059	30.91521				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	11.67673	100.58343	11.64830				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	17.12433	100.81342	17.08255				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	9.42375	100.58796	9.40080				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	14.76853	107.52630	14.73366				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	19.53259	101.25454	19.48367				0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644				0.00	0	0.00
SSCP01	On 01/03/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033				0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.82019	100.41357	10.79329				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	10.39898	99.94314	10.37324				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	9.19022	101.14726	9.16724				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	9.59508	94.17275	9.57476				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	9.62576	93.82087	9.60543				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	28.28887	104.67610	28.22352				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	7.81447	101.56575	7.79675				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN008	On 18/06/2017	Spot Bond	100.11486	10.30525	100.11486	10.27970			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	12.58476	107.35953	12.55492			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	23.69429	121.64737	23.63217			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	1.97376	105.50721	1.96897			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	10.24114	100.00000	10.22239			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN924	On 22/08/2013	Spot Bond	100.00000	68.79015	100.00000	68.65964				0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	68.65964	100.00000	68.52938				0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811				0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811				0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	99.38728	50.15366	99.38728	50.15365				0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	98.39408	99.28767	98.13143				0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	97.87077	99.25974	97.61097				0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	96.84159	99.20138	96.58738				0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	96.84157	99.20211	96.58735				0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	96.58786	99.18693	96.33500				0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	95.83500	99.14341	95.58618				0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	95.09446	99.09929	94.84958				0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	94.85059	99.07862	94.60701				0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	94.12600	99.03521	93.88622				0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	90.23185	98.78368	90.01204				0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805				0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN971	On 20/02/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	22.07575	119.55998	22.01898			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	11.03840	111.67266	11.01152			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	39.07343	100.00000	38.98599			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	26.30657	100.00000	26.24143			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	46.83834	104.23307	46.72991			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	99.37012	50.15797	99.37012	99.72849			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	91.11512	98.86706	90.89080			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.66418	98.63979	100.66418	98.37218			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	87.20437	101.16928	87.00004			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	86.00612	101.07247	85.80755			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	18.72167	100.91059	18.67493			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	12.45861	110.02135	12.42847			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	98.50596	100.30600	98.25459			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS93	On 17/02/2014	Spot Bond	100.55190	44.41757	100.55190	44.30943			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	64.63032	100.62855	64.47287			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	6.66648	101.17076	6.64981			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	6.87144	101.20716	6.85424			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	7.90898	103.42947	7.89079			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	8.72851	100.80622	8.70673			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	8.97854	100.83814	8.95614			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.64252	100.90574	2.63656			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	6.61490	100.17362	6.59849			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	6.87607	100.18041	6.85902			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.71433	100.00000	2.70826			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.31162	101.28535	7.29330			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	9.42826	100.89554	9.40472			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.25124	101.45249	8.23054			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	10.25658	101.00134	10.23095			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	12.10135	102.14068	12.07081			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	13.71334	101.44362	13.67895			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH9A10	On 18/07/2016	Spot Bond	101.20953	12.04355	101.20953	12.01340			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.05076	101.06155	6.03564			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.51268	101.14347	6.49638			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.55684	105.45079	6.53982			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.43435	101.30716	7.41572			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	7.84308	101.37985	7.82342			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	12.14162	102.14790	12.11097			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	11.76924	101.15653	11.73979			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	14.88562	101.18212	14.84838			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	11.99627	101.20040	11.96625			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	6.66576	101.18212	6.64909			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	6.76825	101.20040	6.75131			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	6.81947	101.20953	6.80240			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	11.84493	101.17116	11.81529			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	11.99627	101.20040	11.96625			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.51598	101.30089	12.48463			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.33126	101.30089	7.31289			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.51598	101.30089	12.48463			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C1	On 18/07/2016	Spot Bond	101.44699	13.27048	101.44699	13.23720				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	8.35218	101.48350	8.33123				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	13.22338	101.43786	13.19022				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	16.97092	102.16719	16.92808				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	12.40114	102.21271	12.36983				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	17.11063	102.19450	17.06742				0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	59.53865	99.87885	59.39138				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	26.05121	111.48563	25.98788			50,280,019,130.00		451,000	2,381,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	6.34011	102.36770	6.32791				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	11.52911	111.51511	11.50091			112,964,806,430.00		1,013,000	995,400,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	12.66969	120.69176	12.63668			76,799,787,640.80		636,330	284,202,600.00
TN23	On 06/11/2023	Spot Bond	122.92168	11.21172	122.92168	11.18209			1,703,079,876.40		13,855	109,013,855.00
TN25	On 19/08/2025	Spot Bond	112.54971	12.78240	112.54971	12.75143			675,298,260,000.00		6,000,000	156,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	10.25694	105.64973	10.23294			133,118,659,800.00		1,260,000	9,300,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	6.17527	100.66243	6.16022				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	6.31997	100.67816	6.30456				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	6.50319	100.69808	6.48734				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ4	On 15/04/2022	Spot Bond	100.70018	6.52246	100.70018	6.50657			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	7.42781	100.79857	7.40968			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	12.61640	101.00182	12.58557			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	19.87159	101.21676	19.82184			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	8.95258	101.26720	8.93016			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.80587	101.29746	7.78631			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.17799	10.00000	100.14831			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.17355	9.75000	100.14461			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.17300	100.00000	10.14396			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	92.72141	98.80121	92.48927			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	81.26035	97.87620	81.08367			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	72.16886	99.82860	72.02669			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	99.36331	99.72851	99.36331	99.45849			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	76.76623	97.76060	76.60872			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21	On 02/03/2021	Spot Bond	120.75743	13.39265	120.75743	13.35774				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	38.63451	101.23503	38.53779				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	12.72427	101.32511	12.69238				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	21.57990	101.70719	21.52565				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	14.80286	110.55481	14.76691				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	68.11983	100.00000	67.95480				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	68.39366	100.00000	68.22797				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	68.48494	100.00000	68.31904				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	21.73348	100.80302	21.68045				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	12.79183	100.83292	12.76061				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	9.08627	100.83423	9.06410				0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	99.66763	100.00000	99.41077				0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	99.18091	100.36906	98.92440			100,369,060,000.00	1,000,000	500,000.00	
VOYT01	On 09/09/2015	Spot Bond	128.75000	11.73814	128.75000	11.71156				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	16.11795	121.77342	16.07566			14,856,357,240.00	122,000	94,604,000.00	
WS05	On 01/08/2018	Spot Bond	243.55465	4.02704	243.55465	4.00900				0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	22.36893	107.94222	22.31566				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	110.97172	11.67181	110.97172	11.64338			0.00	0	80,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	9.78147	113.15781	9.75727			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	9.63521	112.59168	9.61147			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	9.46379	113.82178	9.44026			0.00	0	0.00
Z006	On 31/08/2013	Spot Bond	96.69614	64.25387	96.69614	64.11402			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	53.01490	95.45272	52.90137			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	17.49154	87.68655	17.45644			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	41.39918	93.89641	41.31172			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	34.48150	92.71091	34.40902			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	14.38252	86.49267	14.35415			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	25.73649	90.84932	25.68330			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	17.46006	87.67412	17.42503			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.13335	67.16812	2.12994			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.43702	100.00000	8.42101			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03397	100.00000	0.03391			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.43702	100.00000	8.42101			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	22.60626	100.00000	22.56338			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	23.12734	100.00000	23.08346			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA009	On 22/04/2015	Spot Bond	100.00000		21.68126	100.00000	21.64013			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000		21.68126	100.00000	21.64013			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000		20.55852	100.00000	20.51951			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000		20.55852	100.00000	20.51951			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000		19.45693	100.00000	19.42002			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000		19.45693	100.00000	19.42002			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000		18.30976	100.00000	18.27502			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000		18.30976	100.00000	18.27502			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000		17.26298	100.00000	17.23023			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000		17.26298	100.00000	17.23023			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000		16.24516	100.00000	16.21434			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000		16.24516	100.00000	16.21434			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		15.37470	100.00000	15.34553			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000		14.55088	100.00000	14.52327			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000		10.88188	100.00000	10.86124			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000		10.27926	100.00000	10.25976			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000		9.67320	100.00000	9.65485			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA026	On 21/06/2016	Spot Bond	100.00000	9.67320	100.00000	9.65485			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	9.15488	100.00000	9.13751			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.64790	100.00000	8.63149			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.13802	100.00000	8.12258			0.00	0	0.00
Total for j-Bonds :									510,519,715,459,311.00	,844,865,007	93 590 332 151.00
Grand Total:									10,525,591,391,296.00	145,121,995	93 592 029 569.00