



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 04/02/2013

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	8.95160	8.95160	8.93970	8.93970		12.50	121,482,163.60	13,571	308,185.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	853.89450	0.85389	842.97070	0.84297	853.894	13.76	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	2.29450	0.00229	3.27070	0.00327	2.294	13.76	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	658.36200	0.65836	649.03430	0.64903	658.362	13.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	6.76200	0.00676	9.33430	0.00933	6.762	13.02	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	562.92070	0.56292	554.97540	0.55498	562.921	12.64	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	11.32070	0.01132	15.27540	0.01528	11.321	12.64	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	470.19260	0.47019	464.13050	0.46413	470.193	12.27	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	18.59260	0.01859	24.43050	0.02443	18.593	12.27	0.00	0	4,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	384.60480	0.38460	381.36840	0.38137	384.605	12.32	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	33.00480	0.03300	41.66840	0.04167	33.005	12.32	0.00	0	18,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	344.45690	0.34446	342.78260	0.34278	344.457	12.34	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	42.85690	0.04286	53.08260	0.05308	42.857	12.34	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	306.36020	0.30636	306.29470	0.30629	306.360	12.37	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	54.76020	0.05476	66.59470	0.06659	54.760	12.37	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	270.50690	0.27051	272.04800	0.27205	270.507	12.39	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	68.90690	0.06891	82.34800	0.08235	68.907	12.39	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	256.83070	0.25683	259.00320	0.25900	256.831	12.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	75.23070	0.07523	89.30320	0.08930	75.231	12.40	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	237.05770	0.23706	240.15270	0.24015	237.058	12.42	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	85.45770	0.08546	100.45270	0.10045	85.458	12.42	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	206.13670	0.20614	210.68370	0.21068	206.137	12.44	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	104.53670	0.10454	120.98370	0.12098	104.537	12.44	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	177.82170	0.17782	183.67400	0.18367	177.822	12.47	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	126.22170	0.12622	143.97400	0.14397	126.222	12.47	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	131.81040	0.13181	139.32310	0.13932	131.810	12.75	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	180.21040	0.18021	199.62310	0.19962	180.210	12.75	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	124.37560	0.12438	132.04300	0.13204	124.376	12.85	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	192.77560	0.19278	212.34300	0.21234	192.776	12.85	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	113.93020	0.11393	121.77180	0.12177	113.930	13.00	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	212.33020	0.21233	232.07180	0.23207	212.330	13.00	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	98.29480	0.09829	106.28090	0.10628	98.295	13.25	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	246.69480	0.24669	266.58090	0.26658	246.695	13.25	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	72.89700	0.07290	80.73510	0.08074	72.897	13.75	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	321.29700	0.32130	341.03510	0.34104	321.297	13.75	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	62.71160	0.06271	70.31410	0.07031	62.712	14.00	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	361.11160	0.36111	380.61410	0.38061	361.112	14.00	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	53.93990	0.05394	61.23280	0.06123	53.940	14.25	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	402.33990	0.40234	421.53280	0.42153	402.340	14.25	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	50.78560	0.05079	57.93990	0.05794	50.786	14.35	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	419.18560	0.41919	438.23990	0.43824	419.186	14.35	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	46.40110	0.04640	53.33480	0.05333	46.401	14.50	0.00	0	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	444.80110	0.44480	463.63480	0.46363	444.801	14.50	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	38.84320	0.03884	45.29480	0.04529	38.843	14.81	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	497.24320	0.49724	515.59480	0.51559	497.243	14.81	0.00	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	34.80290		0.03480	40.90290	0.04090	34.803	15.06	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	533.20290		0.53320	551.20290	0.55120	533.203	15.06	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	30.40170		0.03040	36.06640	0.03607	30.402	15.37	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	578.80170		0.57880	596.36640	0.59637	578.802	15.37	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	26.62190		0.02662	31.86590	0.03187	26.622	15.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	625.02190		0.62502	642.16590	0.64217	625.022	15.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	23.37190		0.02337	28.21350	0.02821	23.372	15.98	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	671.77190		0.67177	688.51350	0.68851	671.772	15.98	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	8.87100		0.00887	11.35960	0.01136	8.871	18.36	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,057.27100		1.05727	1,071.65960	1.07166	1,057.271	18.36	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	5.69180		0.00569	7.48780	0.00749	5.692	19.47	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,254.09180		1.25409	1,267.78780	1.26779	1,254.092	19.47	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	2.88040		0.00288	3.93000	0.00393	2.880	21.41	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,601.28040		1.60128	1,614.23000	1.61423	1,601.280	21.41	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	1.36930		0.00137	1.93520	0.00194	1.369	22.42	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,899.76930		1.89977	1,912.23520	1.91224	1,899.769	22.42	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,002.70090		1.00270	991.34060	0.99134	1,002.701	14.52	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	1.10090		0.00110	1.64060	0.00164	1.101	14.52	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	952.98100		0.95298	941.71750	0.94172	952.981	14.24	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	1.38100		0.00138	2.01750	0.00202	1.381	14.24	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	0.72370		0.00072	1.05330	0.00105	0.724	22.27	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,049.12370		2.04912	2,061.35330	2.06135	2,049.124	22.27	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,052.47860		1.05248	1,041.03590	1.04104	1,052.479	14.81	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	0.87860		0.00088	1.33590	0.00134	0.879	14.81	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.05880		9.05880	9.04650	9.04650		13.46	50,457,516.00	5,570	68,866.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	207.99640		0.20800	217.71640	0.21772	207.996	14.37	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	449.19640		0.44920	471.21640	0.47122	449.196	14.37	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	101.97690		0.10198	109.78500	0.10979	101.977	16.49	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	893.17690		0.89318	913.28500	0.91329	893.177	16.49	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	447.94850		0.44795	451.86300	0.45186	447.948	12.87	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	149.14850		0.14915	165.36300	0.16536	149.149	12.87	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	317.39480		0.31739	325.61870	0.32562	317.395	13.36	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	258.59480		0.25859	279.11870	0.27912	258.595	13.36	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	85.54850		0.08555	92.60110	0.09260	85.549	17.08	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	1,026.74850		1.02675	1,046.10110	1.04610	1,026.749	17.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	181.29400		0.18129	190.94680	0.19095	181.294	14.74	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	522.49400		0.52249	544.44680	0.54445	522.494	14.74	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	122.52270		0.12252	131.08560	0.13109	122.523	15.89	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	763.72270		0.76372	784.58560	0.78459	763.723	15.89	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	632.81640		0.63282	631.10650	0.63111	632.816	12.67	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	74.01640		0.07402	84.60650	0.08461	74.016	12.67	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	460.38650		0.46039	463.88570	0.46389	460.387	12.83	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	141.58650		0.14159	157.38570	0.15739	141.586	12.83	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	454.13730		0.45414	457.84400	0.45784	454.137	12.85	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	145.33730		0.14534	161.34400	0.16134	145.337	12.85	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.17240		9.17240	9.15970	9.15970		14.18	7,796,540.00	850	26,306.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	264.16320		0.26416	273.80590	0.27381	264.163	15.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	731.76320		0.73176	754.10590	0.75411	731.763	15.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	261.84050		0.26184	271.47160	0.27147	261.840	15.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	739.44050		0.73944	761.77160	0.76177	739.441	15.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	259.54020		0.25954	269.16440	0.26916	259.540	15.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	747.14020		0.74714	769.46440	0.76946	747.140	15.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	329.10920		0.32911	338.48860	0.33849	329.109	14.94	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	556.70920		0.55671	578.78860	0.57879	556.709	14.94	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	211.24160		0.21124	220.45360	0.22045	211.242	16.52	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	938.84160		0.93884	960.75360	0.96075	938.842	16.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	165.58180		0.16558	174.00100	0.17400	165.582	17.46	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,193.18180		1.19318	1,214.30100	1.21430	1,193.182	17.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	617.66150		0.61766	620.52990	0.62053	617.662	13.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	195.26150		0.19526	210.82990	0.21083	195.262	13.17	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	344.90410		0.34490	354.13870	0.35414	344.904	14.79	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	522.50410		0.52250	544.43870	0.54444	522.504	14.79	0.00	0	200.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.27880		9.27880	9.26570	9.26570		14.91	927,880.00	100	11,667.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	667.90180		0.66790	670.72700	0.67073	667.902	14.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	317.00180		0.31700	332.92700	0.33293	317.002	14.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	642.99370		0.64299	646.35630	0.64636	642.994	14.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	342.09370		0.34209	358.55630	0.35856	342.094	14.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	632.28720		0.63229	635.88000	0.63588	632.287	14.25	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	353.48720		0.35349	370.18000	0.37018	353.487	14.25	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	619.03430		0.61903	622.91260	0.62291	619.034	14.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	368.13430		0.36813	385.11260	0.38511	368.134	14.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	379.59840		0.37960	387.16810	0.38717	379.598	16.07	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	790.79840		0.79080	811.46810	0.81147	790.798	16.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	258.56800		0.25857	266.12520	0.26613	258.568	17.64	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,249.76800		1.24977	1,270.42520	1.27043	1,249.768	17.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,349.22880		1.34923	1,340.36790	1.34037	1,349.229	14.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	70.42880		0.07043	74.66790	0.07467	70.429	14.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	767.45420		0.76745	767.98470	0.76798	767.454	13.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	238.65420		0.23865	252.28470	0.25228	238.654	13.70	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	682.22000		0.68222	684.73900	0.68474	682.220	13.99	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	303.42000		0.30342	319.03900	0.31904	303.420	13.99	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.48780		9.48780	9.47240	9.47240		15.79	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,266.29900		1.26630	1,267.90280	1.26790	1,266.299	14.33	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	328.49900		0.32850	345.50280	0.34550	328.499	14.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	771.85730		0.77186	773.46360	0.77346	771.857	15.99	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	884.05730		0.88406	901.06360	0.90106	884.057	15.99	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,674.66140		1.67466	1,670.93570	1.67094	1,674.661	14.60	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	186.86140		0.18686	198.53570	0.19854	186.861	14.60	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,336.26600		1.33627	1,334.52560	1.33453	1,336.266	14.37	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	298.46600		0.29847	312.12560	0.31213	298.466	14.37	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,301.03310		1.30103	1,299.47610	1.29948	1,301.033	14.35	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	313.23310		0.31323	327.07610	0.32708	313.233	14.35	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.23780		10.23780	10.21840	10.21840		17.20	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,628.33470		1.62833	1,630.06910	1.63007	1,628.335	15.22	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	540.53470		0.54053	561.66910	0.56167	540.535	15.22	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,599.90370		1.59990	1,601.33160	1.60133	1,599.904	15.26	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	562.10370		0.56210	582.93160	0.58293	562.104	15.26	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,571.96880		1.57197	1,577.05050	1.57705	1,571.969	15.30	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	584.16880		0.58417	608.65050	0.60865	584.169	15.30	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.95160		8.95160	8.93970	8.93970		12.50	116,370.80	13	1,546.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	31,380.54710		0.31381	31,341.69630	0.31342	31,380.547	12.36	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	5,220.54710		0.05221	6,371.69630	0.06372	5,220.547	12.36	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	27,748.94720		0.27749	27,871.20290	0.27871	27,748.947	12.39	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	6,588.94720		0.06589	7,901.20290	0.07901	6,588.947	12.39	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	27,050.69040		0.27051	27,204.79920	0.27205	27,050.690	12.39	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	6,890.69040		0.06891	8,234.79920	0.08235	6,890.690	12.39	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	26,362.06370		0.26362	26,547.81360	0.26548	26,362.064	12.40	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	7,202.06370		0.07202	8,577.81360	0.08578	7,202.064	12.40	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	12,437.55560		0.12438	13,204.30050	0.13204	12,437.556	12.85	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	19,277.55560		0.19278	21,234.30050	0.21234	19,277.556	12.85	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.05880		9.05880	9.04650	9.04650		13.46	9,058.80	1	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	45,413.73380		0.45414	45,784.40060	0.45784	45,413.734	12.85	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
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	14,533.73380		0.14534	16,134.40060	0.16134	14,533.734	12.85	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	44,794.85230		0.44795	45,186.30130	0.45186	44,794.852	12.87	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	14,914.85230		0.14915	16,536.30130	0.16536	14,914.852	12.87	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	46,038.64870		0.46039	46,388.57120	0.46389	46,038.649	12.83	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	14,158.64870		0.14159	15,738.57120	0.15739	14,158.649	12.83	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.17240		9.17240	9.15970	9.15970		14.18	0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	53,393.03980		0.53393	53,909.85850	0.53910	53,393.040	13.55	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	26,153.03980		0.26153	27,939.85850	0.27940	26,153.040	13.55	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	52,872.24400		0.52872	53,403.66750	0.53404	52,872.244	13.57	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	26,632.24400		0.26632	28,433.66750	0.28434	26,632.244	13.57	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	53,918.44470		0.53918	54,420.79890	0.54421	53,918.445	13.52	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	25,678.44470		0.25678	27,450.79890	0.27451	25,678.445	13.52	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.09330		14.09330	14.09550	14.09550		11.63	7,807,688.20	554	8,226.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	771.55440		0.77155	777.44270	0.77744	771.554	11.35	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	18.25440		0.01825	21.94270	0.02194	18.254	11.35	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	762.02440		0.76202	768.00630	0.76801	762.024	11.30	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	18.72440		0.01872	22.50630	0.02251	18.724	11.30	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	752.50780		0.75251	758.58610	0.75859	752.508	11.25	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	19.20780		0.01921	23.08610	0.02309	19.208	11.25	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	327.38460		0.32738	339.77790	0.33978	327.385	11.47	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	134.08460		0.13408	144.27790	0.14428	134.085	11.47	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	117.11510		0.11712	128.99190	0.12899	117.115	12.45	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	423.81510		0.42382	433.49190	0.43349	423.815	12.45	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	600.77660		0.60078	608.92690	0.60893	600.777	11.16	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	37.47660		0.03748	43.42690	0.04343	37.477	11.16	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	464.57200		0.46457	474.93650	0.47494	464.572	11.30	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	71.27200		0.07127	79.43650	0.07944	71.272	11.30	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.25570		14.25570	14.25750	14.25750		12.69	14,255,700.00	1,000	4,242.00

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	668.43480		0.66843	675.77550	0.67578	668.435	12.20	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	222.73480		0.22273	228.27550	0.22828	222.735	12.20	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	397.55660		0.39756	406.95370	0.40695	397.557	12.88	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	481.85660		0.48186	489.45370	0.48945	481.857	12.88	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	294.83300		0.29483	304.03920	0.30404	294.833	13.54	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	689.13300		0.68913	696.53920	0.69654	689.133	13.54	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	255.25160		0.25525	264.20480	0.26420	255.252	13.85	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	799.55160		0.79955	806.70480	0.80670	799.552	13.85	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	674.66590		0.67467	681.95200	0.68195	674.666	12.19	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	218.96590		0.21897	224.45200	0.22445	218.966	12.19	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	680.93990		0.68094	688.17110	0.68817	680.940	12.17	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	215.23990		0.21524	220.67110	0.22067	215.240	12.17	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	158.34960		0.15835	165.68060	0.16568	158.350	14.87	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,202.64960		1.20265	1,208.18060	1.20818	1,202.650	14.87	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	375.23600		0.37524	384.63770	0.38464	375.236	13.01	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	519.53600		0.51954	527.13770	0.52714	519.536	13.01	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,265.73230		2.26573	2,267.80190	2.26780	2,265.732	14.54	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	10.03230		0.01003	10.30190	0.01030	10.032	14.54	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,297.02390		1.29702	1,299.98350	1.29998	1,297.024	11.69	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	41.32390		0.04132	42.48350	0.04248	41.324	11.69	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.42850		14.42850	14.42950	14.42950		12.99	0.00	0	500.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	473.04950		0.47305	475.54330	0.47554	473.049	13.62	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	794.54950		0.79455	796.04330	0.79604	794.549	13.62	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	469.89300		0.46989	472.40590	0.47241	469.893	13.64	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	801.39300		0.80139	802.90590	0.80291	801.393	13.64	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	476.22890		0.47623	478.70360	0.47870	476.229	13.60	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	787.72890		0.78773	789.20360	0.78920	787.729	13.60	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.59070		14.59070	14.59090	14.59090		13.44	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	612.63110		0.61263	615.21010	0.61521	612.631	13.93	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	921.93110		0.92193	924.31010	0.92431	921.931	13.93	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	609.41260		0.60941	612.00490	0.61200	609.413	13.95	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	928.71260		0.92871	931.10490	0.93110	928.713	13.95	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	615.86900		0.61587	618.43460	0.61843	615.869	13.92	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	915.16900		0.91517	917.53460	0.91753	915.169	13.92	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09660		0.09660	0.09710	0.09710		18.88	2,415.00	25	24,061.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	10.71660		0.00011	13.47580	0.00013	10.717	21.31	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,350.71660		0.01351	1,303.47580	0.01303	1,350.717	21.31	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	699.98210		0.00700	743.56340	0.00744	699.982	18.80	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	39.98210		0.00040	33.56340	0.00034	39.982	18.80	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	116.84280		0.00117	133.05600	0.00133	116.843	18.88	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	456.84280		0.00457	423.05600	0.00423	456.843	18.88	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09780		0.09780	0.09840	0.09840		18.09	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	902.83590		0.00903	950.36560	0.00950	902.836	17.76	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	122.83590		0.00123	110.36560	0.00110	122.836	17.76	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	324.72810		0.00325	351.18870	0.00351	324.728	18.09	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	544.72810		0.00545	511.18870	0.00511	544.728	18.09	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	105.67770		0.00106	117.44040	0.00117	105.678	19.98	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,325.67770		0.01326	1,277.44040	0.01277	1,325.678	19.98	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			12.15430		12.15430	12.15720	12.15720		12.45	30,738,224.70	2,529	33,327.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	1,159.13350		1.15913	1,163.22900	1.16323	1,159.134	14.68	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	4.833350		0.00483	6.02900	0.00603	4.834	14.68	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	1,149.26800		1.14927	1,153.39710	1.15340	1,149.268	14.63	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	4.96800		0.00497	6.19710	0.00620	4.968	14.63	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	66.52840		0.06653	75.53950	0.07554	66.528	13.90	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	552.22840		0.55223	558.33950	0.55834	552.228	13.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	1,188.75290		1.18875	1,192.75280	1.19275	1,188.753	14.83		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	4.45290		0.00445	5.55280	0.00555	4.453	14.83		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	1,169.00290		1.16900	1,173.06570	1.17307	1,169.003	14.73		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	4.70290		0.00470	5.86570	0.00587	4.703	14.73		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.30600		12.30600	12.30790	12.30790		13.14		12,306,000.00	1,000	32,812.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	1,111.44990		1.11145	1,119.29140	1.11929	1,111.450	12.33		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	45.44990		0.04545	51.39140	0.05139	45.450	12.33		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	1,102.61310		1.10261	1,110.50000	1.11050	1,102.613	12.33		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	46.61310		0.04661	52.60000	0.05260	46.613	12.33		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	1,093.79860		1.09380	1,101.73150	1.10173	1,093.799	12.33		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	47.79860		0.04780	53.83150	0.05383	47.799	12.33		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.46560		12.46560	12.46630	12.46630		13.72		0.00	0	14,970.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	585.35440		0.58535	594.05740	0.59406	585.354	13.56		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	469.75440		0.46975	477.75740	0.47776	469.754	13.56		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	769.46070		0.76946	776.49800	0.77650	769.461	12.98		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	293.86070		0.29386	300.19800	0.30020	293.861	12.98		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	763.74990		0.76375	770.83800	0.77084	763.750	13.00		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	298.14990		0.29815	304.53800	0.30454	298.150	13.00		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	399.51630		0.39952	408.86440	0.40886	399.516	14.45		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	783.91630		0.78392	792.56440	0.79256	783.916	14.45		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	758.07060		0.75807	765.21270	0.76521	758.071	13.01		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	302.47060		0.30247	308.91270	0.30891	302.471	13.01		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	632.14970		0.63215	640.43530	0.64044	632.150	13.40		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	416.54970		0.41655	424.13530	0.42414	416.550	13.40		0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.61470		12.61470	12.61430	12.61430		14.17		0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,533.72870		1.53373	1,536.51180	1.53651	1,533.729	12.92		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	119.02870		0.11903	122.21180	0.12221	119.029	12.92		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,335.99160		1.33599	1,339.91650	1.33992	1,335.992	12.82		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	164.29160		0.16429	168.61650	0.16862	164.292	12.82	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,298.43700		1.29844	1,302.61890	1.30262	1,298.437	12.85	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	176.73700		0.17674	181.31890	0.18132	176.737	12.85	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,261.50970		1.26151	1,265.94920	1.26595	1,261.510	12.88	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	189.80970		0.18981	194.64920	0.19465	189.810	12.88	0.00	0	0.00
2025	On 07/02/2013	Bond Future			113.04204		113.04204	113.04615				0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	2,052.04000		2.05204	2,056.15000	2.05615	2,052.040		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	2,042.04000		2.04204	2,046.15000	2.04615	2,042.040		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	2,032.04000		2.03204	2,036.15000	2.03615	2,032.040		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			114.41529		114.41529	114.47307				0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	1,001.62000		1.00162	1,059.40000	1.05940	1,001.620		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			111.41154		111.41154	111.41348				0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	5,421.54000		5.42154	5,423.48000	5.42348	5,421.540		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	5,411.54000		5.41154	5,413.48000	5.41348	5,411.540		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	5,401.54000		5.40154	5,403.48000	5.40348	5,401.540		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			112.76507		112.76507	112.81969				0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Call	1,160.59000		1.16059	1,215.21000	1.21521	1,160.590		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			117.62521		117.62521	117.62700				0.00	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	4,635.21000	4.63521	4,637.00000	4.63700	4,635.210		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	4,625.21000	4.62521	4,627.00000	4.62700	4,625.210		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	4,615.21000	4.61521	4,617.00000	4.61700	4,615.210		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			119.05417	119.05417	119.11146	119.11146			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	1,456.35000	1.45635	1,513.64000	1.51364	1,456.350		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			487.35400	487.35400	487.70900	487.70900			0.00	0	0.00
AL7T	On 02/05/2013	Index Future			493.21700	493.21700	493.87400	493.87400			0.00	0	12.00
AL7T	On 01/08/2013	Index Future			499.68200	499.68200	500.83100	500.83100			0.00	0	0.00
ALBI	On 07/02/2013	Index Future			434.62900	434.62900	435.85100	435.85100			0.00	0	289.00
ALBI	On 02/05/2013	Index Future			439.85800	439.85800	441.36000	441.36000			0.00	0	775.00
ALBI	On 01/08/2013	Index Future			445.62300	445.62300	447.57800	447.57800			0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.30670	9.30670	9.27200	9.27200		9.30	42,410,631.90	4,557	17,786.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	798.92860	0.79893	764.41990	0.76442	798.929	12.39	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	2.22860	0.00223	2.41990	0.00242	2.229	12.39	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	989.18830	0.98919	954.58810	0.95459	989.188	13.74	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	1.08830	0.00109	1.18810	0.00119	1.088	13.74	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	939.45730	0.93946	904.88200	0.90488	939.457	13.45	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	1.35730	0.00136	1.48200	0.00148	1.357	13.45	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	889.71090	0.88971	855.15490	0.85515	889.711	13.08	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	1.61090	0.00161	1.75490	0.00175	1.611	13.08	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.35760	9.35760	9.32330	9.32330			0.00	0	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	597.60000		0.59760	563.30000	0.56330	597.600		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	617.60000		0.61760	583.30000	0.58330	617.600		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	607.60000		0.60760	573.30000	0.57330	607.600		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.41140		9.41140	9.37800	9.37800		10.72	0.00	0	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	614.84980		0.61485	589.03000	0.58903	614.850	10.48	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	113.44980		0.11345	121.03000	0.12103	113.450	10.48	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	630.07950		0.63008	603.63000	0.60363	630.079	10.50	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	108.67950		0.10868	115.63000	0.11563	108.680	10.50	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	622.44460		0.62244	596.10860	0.59611	622.445	10.49	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	111.04460		0.11104	118.10860	0.11811	111.045	10.49	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.46140		9.46140	9.42880	9.42880		11.12	0.00	0	550.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	381.15810		0.38116	371.56370	0.37156	381.158	11.18	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	399.75810		0.39976	422.76370	0.42276	399.758	11.18	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	389.15310		0.38915	379.27430	0.37927	389.153	11.14	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	387.75310		0.38775	410.47430	0.41047	387.753	11.14	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	385.13320		0.38513	375.39720	0.37540	385.133	11.16	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	393.73320		0.39373	416.59720	0.41660	393.733	11.16	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.86350		9.86350	9.83090	9.83090		12.98	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,680.48560		2.68049	2,647.47730	2.64748	2,680.486	12.97	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	66.98560		0.06699	66.57730	0.06658	66.986	12.97	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,634.86220		2.63486	2,601.80550	2.60181	2,634.862	12.94	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	71.36220		0.07136	70.90550	0.07091	71.362	12.94	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,589.46170		2.58946	2,556.35430	2.55635	2,589.462	12.91	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	75.96170		0.07596	75.45430	0.07545	75.962	12.91	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.96550		8.96550	8.93580	8.93580		11.32	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
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	341.30260		0.34130	322.67140	0.32267	341.303	11.57	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	35.80260		0.03580	46.87140	0.04687	35.803	11.57	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	357.71560		0.35772	338.31390	0.33831	357.716	11.59	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	32.21560		0.03222	42.51390	0.04251	32.216	11.59	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	349.47150		0.34947	330.45190	0.33045	349.472	11.58	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	33.97150		0.03397	44.65190	0.04465	33.972	11.58	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.05520		9.05520	9.02500	9.02500		12.68	0.00	0	50.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	321.10240		0.32110	313.93810	0.31394	321.102	12.63	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	225.90240		0.22590	248.93810	0.24894	225.902	12.63	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	331.83160		0.33183	324.26980	0.32427	331.832	12.62	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	216.63160		0.21663	239.26980	0.23927	216.632	12.62	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	326.43620		0.32644	319.07420	0.31907	326.436	12.63	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	221.23620		0.22124	244.07420	0.24407	221.236	12.63	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.11590		0.11590	0.11820	0.11820			0.00	0	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.05880		0.05880	0.06210	0.06210			0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.04190		0.04190	0.08010	0.08010			0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.39030		0.39030	0.44310	0.44310			0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.06230		0.06230	0.05850	0.05850			0.00	0	67,300.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.04770		0.04770	0.04750	0.04750			0.00	0	70,400.00
CF CANDO CACS	On 26/02/2013	Can-Do Future			4,029.91220	4,029.91220	4,974.59330	4,974.59330				0.00	0	40.00
CF CANDO CACT	On 26/02/2013	Can-Do Future			3,800.05180	3,800.05180	5,386.57040	5,386.57040				0.00	0	40.00
CF CANDO CACU	On 26/02/2013	Can-Do Future			0.01690	0.01690	0.02410	0.02410				0.00	0	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			0.08600		0.08600	0.08290	0.08290				0.00	0	5,000.00
CF CANDO CACW	On 26/02/2013	Can-Do Future			0.03430		0.03430	0.02680	0.02680				0.00	0	34,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.85090		9.85090	9.87480	9.87480		13.02		0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	721.79640		0.72180	746.73260	0.74673	721.796	13.96		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	10.89640		0.01090	11.93260	0.01193	10.896	13.96		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	712.16170		0.71216	737.14810	0.73715	712.162	13.89		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	11.26170		0.01126	12.34810	0.01235	11.262	13.89		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	702.54010		0.70254	727.57770	0.72758	702.540	13.83		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	11.64010		0.01164	12.77770	0.01278	11.640	13.83		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.98030		9.98030	10.00330	10.00330		13.86		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	576.19290		0.57619	597.15820	0.59716	576.193	13.22		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	135.89290		0.13589	133.85820	0.13386	135.893	13.22		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	569.49860		0.56950	590.43940	0.59044	569.499	13.24		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	139.19860		0.13920	137.13940	0.13714	139.199	13.24		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	562.85550		0.56286	583.76960	0.58377	562.856	13.25		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	142.55550		0.14256	140.46960	0.14047	142.555	13.25		0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry			12.08640		12.08640	12.08980	12.08980		13.91		0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.05	Call	82.54790		0.08255	104.63410	0.10463	82.548	14.36		0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.05	Put	46.14790		0.04615	64.83410	0.06483	46.148	14.36		0.00	0	10,000.00
DAEU	On 07/02/2013	Any day expiry	12.06	Call	76.39710		0.07640	98.53640	0.09854	76.397	14.27		0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.06	Put	49.99710		0.05000	68.73640	0.06874	49.997	14.27		0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.10	Call	54.29270		0.05429	76.02210	0.07602	54.293	13.91		0.00	15,000	15,000.00
DAEU	On 07/02/2013	Any day expiry	12.10	Put	67.89270		0.06789	86.22210	0.08622	67.893	13.91		0.00	0	10,000.00
DAEU	On 07/02/2013	Any day expiry	12.04	Call	88.93530		0.08894	110.91200	0.11091	88.935	14.45		0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.04	Put	42.53530		0.04254	61.11200	0.06111	42.535	14.45		0.00	0	10,000.00
DAEU	On 21/11/2013	Any day expiry			12.57710		12.57710	12.57720	12.57720		14.05		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 21/11/2013	Any day expiry	11.91	Call	962.32250		0.96232	968.25170	0.96825	962.323	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	295.22250		0.29522	301.05170	0.30105	295.223	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	974.75430		0.97475	980.54360	0.98054	974.754	13.02	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	287.65430		0.28765	293.34360	0.29334	287.654	13.02	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	968.32010		0.96832	974.19910	0.97420	968.320	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	291.22010		0.29122	296.99910	0.29700	291.220	13.03	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry			9.80290		9.80290	9.82690	9.82690		13.44	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.81	Call	79.55580		0.07956	103.50180	0.10350	79.556	13.52	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.81	Put	86.65580		0.08666	86.60180	0.08660	86.656	13.52	0.00	0	5,000.00
DAFR	On 13/02/2013	Any day expiry	9.89	Call	50.63130		0.05063	70.09440	0.07009	50.631	14.16	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.89	Put	137.73130		0.13773	133.19440	0.13319	137.731	14.16	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.90	Call	47.75040		0.04775	66.61780	0.06662	47.750	14.24	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.90	Put	144.85040		0.14485	139.71780	0.13972	144.850	14.24	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.91	Call	45.01580		0.04502	63.28550	0.06329	45.016	14.32	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.91	Put	152.11580		0.15212	146.38550	0.14639	152.116	14.32	0.00	0	5,000.00
DAUS	On 07/02/2013	Any day expiry			8.90390		8.90390	8.89230	8.89230		13.49	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.61	Call	294.86010		0.29486	285.79860	0.28580	294.860	17.78	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.61	Put	0.96010		0.00096	3.49860	0.00350	0.960	17.78	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	9.05	Call	8.34090		0.00834	15.29760	0.01530	8.341	15.88	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	9.05	Put	154.44090		0.15444	172.99760	0.17300	154.441	15.88	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.59	Call	314.62160		0.31462	305.04210	0.30504	314.622	18.08	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.59	Put	0.72160		0.00072	2.74210	0.00274	0.722	18.08	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.60	Call	304.73240		0.30473	295.39920	0.29540	304.732	17.93	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.60	Put	0.83240		0.00083	3.09920	0.00310	0.832	17.93	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry			8.91250		8.91250	8.90080	8.90080		12.68	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.09	Call	23.76600		0.02377	31.02760	0.03103	23.766	14.21	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.09	Put	201.26600		0.20127	220.22760	0.22023	201.266	14.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 14/02/2013	Any day expiry	9.10	Call	22.17910		0.02218	29.30000	0.02930	22.179	14.29	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.10	Put	209.67910		0.20968	228.50000	0.22850	209.679	14.29	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.11	Call	20.69230		0.02069	27.66380	0.02766	20.692	14.37	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.11	Put	218.19230		0.21819	236.86380	0.23686	218.192	14.37	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	8.95	Call	59.82820		0.05983	67.39890	0.06740	59.828	13.08	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	8.95	Put	97.32820		0.09733	116.59890	0.11660	97.328	13.08	0.00	0	15,000.00
DAUS	On 15/02/2013	Any day expiry			8.91370		8.91370	8.90200	8.90200		12.73	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	9.00	Call	47.56030		0.04756	55.31760	0.05532	47.560	13.50	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	9.00	Put	133.86030		0.13386	153.31760	0.15332	133.860	13.50	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Call	142.91110		0.14291	144.22640	0.14423	142.911	13.15	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Put	39.21110		0.03921	52.22640	0.05223	39.211	13.15	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.85	Call	115.58420		0.11558	119.22330	0.11922	115.584	12.96	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	8.85	Put	51.88420		0.05188	67.22330	0.06722	51.884	12.96	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Call	96.98290		0.09698	102.24980	0.10225	96.983	12.82	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Put	63.28290		0.06328	80.24980	0.08025	63.283	12.82	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Call	157.56770		0.15757	157.70330	0.15770	157.568	13.24	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Put	33.86770		0.03387	45.70330	0.04570	33.868	13.24	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Call	150.16140		0.15016	150.88600	0.15089	150.161	13.19	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Put	36.46140		0.03646	48.88600	0.04889	36.461	13.19	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.92720		8.92720	8.91540	8.91540		12.22	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,077.33830		1.07734	1,065.56200	1.06556	1,077.338	17.47	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	0.13830		0.00014	0.16200	0.00016	0.138	17.47	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	927.51900		0.92752	915.80810	0.91581	927.519	16.33	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	0.31900		0.00032	0.40810	0.00041	0.319	16.33	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Call	827.75590		0.82776	816.16360	0.81616	827.756	15.53	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Put	0.55590		0.00056	0.76360	0.00076	0.556	15.53	0.00	0	5,000.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	342.09130		0.34209	336.45680	0.33646	342.091	12.58	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	14.89130		0.01489	21.05680	0.02106	14.891	12.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	8.61	Call	333.24040		0.33324	327.93730	0.32794	333.240	12.57	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	16.04040		0.01604	22.53730	0.02254	16.040	12.57	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	324.46140		0.32446	319.49880	0.31950	324.461	12.55	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	17.26140		0.01726	24.09880	0.02410	17.261	12.55	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	241.37090		0.24137	240.20110	0.24020	241.371	12.44	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	34.17090		0.03417	44.80110	0.04480	34.171	12.44	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	74.28340		0.07428	81.49550	0.08150	74.283	13.06	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	167.08340		0.16708	186.09550	0.18610	167.083	13.06	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.35	Call	18.26740		0.01827	23.43090	0.02343	18.267	15.36	0.00	0	5,000.00
DAUS	On 26/02/2013	Any day expiry	9.35	Put	441.06740		0.44107	458.03090	0.45803	441.067	15.36	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry			8.96130		8.96130	8.94940	8.94940		12.52	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	128.60640		0.12861	136.67700	0.13668	128.606	13.04	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	227.30640		0.22731	247.27700	0.24728	227.306	13.04	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	59.05500		0.05906	66.48170	0.06648	59.055	14.41	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	447.75500		0.44776	467.08170	0.46708	447.755	14.41	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	135.57060		0.13557	143.53890	0.14354	135.571	12.95	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	214.27060		0.21427	234.13890	0.23414	214.271	12.95	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	132.04640		0.13205	140.06910	0.14007	132.046	13.00	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	220.74640		0.22075	240.66910	0.24067	220.746	13.00	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	963.52440		0.96352	952.46140	0.95246	963.524	14.02	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	2.22440		0.00222	3.06140	0.00306	2.224	14.02	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	864.80400		0.86480	854.19180	0.85419	864.804	13.56	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	3.50400		0.00350	4.79180	0.00479	3.504	13.56	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	142.87770		0.14288	150.71680	0.15072	142.878	12.85	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	201.57770		0.20158	221.31680	0.22132	201.578	12.85	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			8.99910		8.99910	8.98720	8.98720		12.86	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	197.10890		0.19711	205.64190	0.20564	197.109	13.07	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	248.00890		0.24801	268.44190	0.26844	248.009	13.07	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
DAUS	On 26/04/2013	Any day expiry	9.06	Call	193.35120		0.19335	201.94060	0.20194	193.351	13.11	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	254.25120		0.25425	274.74060	0.27474	254.251	13.11	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	208.80110		0.20880	217.13870	0.21714	208.801	12.94	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	229.70110		0.22970	249.93870	0.24994	229.701	12.94	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	110.51220		0.11051	119.15030	0.11915	110.512	14.35	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	461.41220		0.46141	481.95030	0.48195	461.412	14.35	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	200.93440		0.20093	209.40820	0.20941	200.934	13.03	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	241.83440		0.24183	262.20820	0.26221	241.834	13.03	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,006.15710		1.00616	995.96280	0.99596	1,006.157	13.60	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	7.05710		0.00706	8.76280	0.00876	7.057	13.60	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	908.97240		0.90897	899.37420	0.89937	908.972	13.20	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	9.87240		0.00987	12.17420	0.01217	9.872	13.20	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			9.03810		9.03810	9.02600	9.02600			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	311.90000		0.31190	324.00000	0.32400	311.900		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	1.90000		0.00190	14.00000	0.01400	1.900		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	11.90000		0.01190	24.00000	0.02400	11.900		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	21.90000		0.02190	34.00000	0.03400	21.900		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	938.10000		0.93810	926.00000	0.92600	938.100		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			9.07330		9.07330	9.06100	9.06100		13.50	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	316.18450		0.31618	325.32030	0.32532	316.185	13.50	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	292.88450		0.29288	314.32030	0.31432	292.885	13.50	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	312.06170		0.31206	321.26140	0.32126	312.062	13.54	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	298.76170		0.29876	320.26140	0.32026	298.762	13.54	0.00	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	213.64470		0.21364	223.63650	0.22364	213.645	14.57	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	490.34470		0.49034	512.63650	0.51264	490.345	14.57	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,000.85180		1.00085	993.00080	0.99300	1,000.852	13.25	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	27.55180		0.02755	32.00080	0.03200	27.552	13.25	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	320.69850		0.32070	329.69810	0.32970	320.698	13.48	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	287.39850		0.28740	308.69810	0.30870	287.398	13.48	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.10490		9.10490	9.09240	9.09240		13.73	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	306.68830		0.30669	316.98380	0.31698	306.688	14.04	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	391.78830		0.39179	414.58380	0.41458	391.788	14.04	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	303.13680		0.30314	313.46590	0.31347	303.137	14.08	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	398.23680		0.39824	421.06590	0.42107	398.237	14.08	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	299.63150		0.29963	309.98940	0.30999	299.632	14.11	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	404.73150		0.40473	427.58940	0.42759	404.732	14.11	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	155.90880		0.15591	165.33940	0.16534	155.909	16.19	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	851.00880		0.85101	872.93940	0.87294	851.009	16.19	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.10970		9.10970	9.09720	9.09720		13.77	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	365.47060		0.36547	374.98600	0.37499	365.471	13.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	315.77060		0.31577	337.78600	0.33779	315.771	13.67	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	261.69690		0.26170	272.38300	0.27238	261.697	14.62	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	501.99690		0.50200	525.18300	0.52518	501.997	14.62	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,046.79430		1.04679	1,039.56540	1.03957	1,046.794	13.34	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	37.09430		0.03709	42.36540	0.04237	37.094	13.34	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	374.46210		0.37446	383.72660	0.38373	374.462	13.62	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	304.76210		0.30476	326.52660	0.32653	304.762	13.62	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	369.94200		0.36994	379.33310	0.37933	369.942	13.65	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	310.24200		0.31024	332.13310	0.33213	310.242	13.65	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.14710		9.14710	9.13450	9.13450		14.07	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	324.02920		0.32403	333.95930	0.33396	324.029	14.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.31	Put	486.92920		0.48693	509.45930	0.50946	486.929	14.58	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	194.63290		0.19463	204.15630	0.20416	194.633	16.32	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	887.53290		0.88753	909.65630	0.90966	887.533	16.32	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	347.83780		0.34784	357.55500	0.35755	347.838	14.36	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	440.73780		0.44074	463.05500	0.46306	440.738	14.36	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	330.64250		0.33064	340.52090	0.34052	330.643	14.52	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	473.54250		0.47354	496.02090	0.49602	473.543	14.52	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	327.31590		0.32732	337.22240	0.33722	327.316	14.55	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	480.21590		0.48022	502.72240	0.50272	480.216	14.55	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.18080		9.18080	9.16810	9.16810		14.21	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	223.72880		0.22373	232.96420	0.23296	223.729	16.45	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	922.92880		0.92293	944.86420	0.94486	922.929	16.45	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	376.21450		0.37621	384.95310	0.38495	376.214	14.63	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	485.41450		0.48541	506.85310	0.50685	485.414	14.63	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	372.74320		0.37274	381.52800	0.38153	372.743	14.66	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	491.94320		0.49194	513.42800	0.51343	491.943	14.66	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	369.30730		0.36931	378.13400	0.37813	369.307	14.69	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	498.50730		0.49851	520.03400	0.52003	498.507	14.69	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	379.72160		0.37972	388.41550	0.38842	379.722	14.60	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	478.92160		0.47892	500.31550	0.50032	478.922	14.60	0.00	0	1,200.00
DAUS	On 28/02/2014	Any day expiry			9.35610		9.35610	9.34150	9.34150		15.48	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	695.84720		0.69585	698.15630	0.69816	695.847	14.85	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	449.74720		0.44975	466.65630	0.46666	449.747	14.85	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	704.73220		0.70473	706.92630	0.70693	704.732	14.80	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	438.63220		0.43863	455.42630	0.45543	438.632	14.80	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	700.27180		0.70027	702.52750	0.70253	700.272	14.83	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	444.17180		0.44417	461.02750	0.46103	444.172	14.83	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.36480		9.36480	9.35010	9.35010		15.53	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	716.49540		0.71650	718.48100	0.71848	716.495	14.91	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	461.69540		0.46170	478.38100	0.47838	461.695	14.91	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	725.34710		0.72535	727.22910	0.72723	725.347	14.86	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	450.54710		0.45055	467.12910	0.46713	450.547	14.86	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	720.90750		0.72091	722.84170	0.72284	720.908	14.88	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	456.10750		0.45611	472.74170	0.47274	456.108	14.88	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			113.34262		113.34262	113.34419	113.34419			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	332.62000		0.33262	334.19000	0.33419	332.620		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	352.62000		0.35262	354.19000	0.35419	352.620		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Call	342.62000		0.34262	344.19000	0.34419	342.620		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			113.37005		113.37005	113.42527	113.42527			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	53.87000		0.05387	109.09000	0.10909	53.870		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			8.80022		90.83083	8.73108	91.42405			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.54	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.54	Put	2,265.10000		2.26510	1,671.88000	1.67188	2,265.100		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Put	2,176.41000		2.17641	1,583.19000	1.58319	2,176.410		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	2,087.85000		2.08785	1,494.63000	1.49463	2,087.850		0.00	0	0.00
ES33	On 02/05/2013	Bond Future			8.88336		88.14542	8.81167	88.75106			0.00	0	1,383.00
ES33	On 02/05/2013	Bond Future	91.02	Call	78,965.16000		78.96516	79,570.80000	79.57080	78,965.160		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			8.97473		89.30057	8.90021	89.91954			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	208.37000		0.20837	827.34000	0.82734	208.370		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	78,249.24000		78.24924	78,868.21000	78.86821	78,249.240		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			434.66200		434.66200	435.92200	435.92200			221,677,620.00	51	220.00
GOVI	On 07/02/2013	GOVI	432.99	Call	16,720.00000		1.67200	29,320.00000	2.93200	16,720.000		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	16,620.00000		1.66200	29,220.00000	2.92200	16,620.000		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	16,520.00000		1.65200	29,120.00000	2.91200	16,520.000		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			439.89100		439.89100	441.43200	441.43200			224,344,410.00	51	91.00
GOVI	On 02/05/2013	GOVI	432.99	Call	69,010.00000		6.90100	84,420.00000	8.44200	69,010.000		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	68,910.00000		6.89100	84,320.00000	8.43200	68,910.000		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	68,810.00000		6.88100	84,220.00000	8.42200	68,810.000		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			445.65700		445.65700	447.65100	447.65100			0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000		0.00000	16,610.00000	1.66100	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	3,330.00000		0.33300	0.00000	0.00000	3,330.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	0.00000		0.00000	16,510.00000	1.65100	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 01/08/2013	GOVI	446.00	Put	3,430.00000		0.34300	0.00000	0.00000	3,430.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	0.00000		0.00000	16,410.00000	1.64100	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	3,530.00000		0.35300	0.00000	0.00000	3,530.000		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			198.48400		198.48400	198.52100	198.52100			0.00	0	14.00
IGOV	On 02/05/2013	Index Future			200.89400		200.89400	201.03100	201.03100			0.00	0	459.00
IGOV	On 01/08/2013	Index Future			203.55200		203.55200	203.86300	203.86300			0.00	0	140.00
ILBI	On 07/02/2013	Index Future			537.31700		537.31700	537.77000	537.77000			0.00	0	183.00
ILBI	On 02/05/2013	Index Future			543.86600		543.86600	544.32400	544.32400			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	5.07000	94.93000			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	5.05000	94.95000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.03000		94.97000	5.03000	94.97000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.02000		94.98000	5.02000	94.98000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.01000		94.99000	5.02000	94.98000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.01000		94.99000	5.02000	94.98000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.07000		94.93000	5.07000	94.93000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.17000		94.83000	5.17000	94.83000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.29000		94.71000	5.30000	94.70000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.43000		94.57000	5.44000	94.56000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.58000		94.42000	5.61000	94.39000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.56550		7.56550	7.54440	7.54440		8.61		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	676.36220		0.67636	655.56260	0.65556	676.362	11.66		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	0.86220		0.00086	1.16260	0.00116	0.862	11.66		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	666.40970		0.66641	645.63720	0.64564	666.410	11.58		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	0.90970		0.00091	1.23720	0.00124	0.910	11.58		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	656.46000		0.65646	635.71680	0.63572	656.460	11.49		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	0.96000		0.00096	1.31680	0.00132	0.960	11.49		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.61920		7.61920	7.59630	7.59630		10.03		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	355.75630		0.35576	344.50200	0.34450	355.756	10.30		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	76.55630		0.07656	88.20200	0.08820	76.556	10.30		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	348.45840		0.34846	337.49960	0.33750	348.458	10.29		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	79.25840		0.07926	91.19960	0.09120	79.258	10.29		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	341.23200		0.34123	330.57240	0.33057	341.232	10.28		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	82.03200		0.08203	94.27240	0.09427	82.032	10.28		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			6.82335		110.18565	6.80893	110.29372				550,928.25	5	784.00

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	1,606.92000		1.60692	1,714.99000	1.71499	1,606.920		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	1,680.34000		1.68034	1,788.41000	1.78841	1,680.340		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	1,753.69000		1.75369	1,861.76000	1.86176	1,753.690		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			6.87362		107.59882	6.85784	107.71461			537,994.10	5	3,007.00
R023	On 02/05/2013	Bond Future	7.05	Call	1,283.24000		1.28324	1,399.03000	1.39903	1,283.240		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	1,355.40000		1.35540	1,471.19000	1.47119	1,355.400		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	1,211.02000		1.21102	1,326.81000	1.32681	1,211.020		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			6.92978		109.00904	6.91251	109.13277			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,539.22000		2.53922	2,662.95000	2.66295	2,539.220		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	2,608.59000		2.60859	2,732.32000	2.73232	2,608.590		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	2,677.90000		2.67790	2,801.63000	2.80163	2,677.900		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			5.34138		125.04328	5.31627	125.11047		1.83	4,501,558.08	36	5,367.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,477.15000		2.47715	2,544.34000	2.54434	2,477.150	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	3,048.17000		3.04817	3,115.36000	3.11536	3,048.170	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	3,564.18000		3.56418	3,631.37000	3.63137	3,564.180	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	3,692.72000		3.69272	3,759.91000	3.75991	3,692.720	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	3,821.08000		3.82108	3,888.27000	3.88827	3,821.080	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			5.34880	119.74674		5.31793	119.82189		1.75	4,310,882.64	36	14,863.00
R157	On 02/05/2013	Bond Future	5.35	Call	406.81000		0.40681	452.62000	0.45262	406.810	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	403.89000		0.40389	374.55000	0.37455	403.890	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	419.31000		0.41931	465.82000	0.46582	419.310	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	392.06000		0.39206	363.42000	0.36342	392.060	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	394.54000		0.39454	439.64000	0.43964	394.540	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	415.96000		0.41596	385.91000	0.38591	415.960	1.74	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.35062	121.31608		5.31229	121.39941		1.62	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,860.45000		91.86045	91,943.78000	91.94378	91,860.450	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			5.35865	116.22846		5.31011	116.32036		1.51	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	878.95000		0.87895	940.41000	0.94041	878.950	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	404.67000		0.40467	374.23000	0.37423	404.670	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	855.06000		0.85506	915.71000	0.91571	855.060	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	418.42000		0.41842	387.17000	0.38717	418.420	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	866.96000		0.86696	928.02000	0.92802	866.960	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	411.50000		0.41150	380.66000	0.38066	411.500	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			7.35370	128.56308		7.28424	129.27279		10.81	236,298,941.04	1,838	37,208.00
R186	On 07/02/2013	Bond Future	7.00	Call	0.62000		0.00062	35.51000	0.03551	0.620	10.62	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	3,672.95000		3.67295	2,998.13000	2.99813	3,672.950	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	138.60000		0.13860	547.03000	0.54703	138.600	10.71	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	1,200.20000		1.20020	898.92000	0.89892	1,200.200	10.71	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Call	240.58000		0.24058	738.98000	0.73898	240.580	10.73	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Put	891.23000		0.89123	679.92000	0.67992	891.230	10.73	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	3,945.76000		3.94576	4,657.69000	4.65769	3,945.760	10.95	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	0.29000		0.00029	2.51000	0.00251	0.290	10.95	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	6,346.30000		6.34630	7,056.03000	7.05603	6,346.300	11.09	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	0.00000		0.00000	0.02000	0.00002	0.000	11.09	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.45	Call	10,503.80000		10.50380	11,213.51000	11.21351	10,503.800	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	10,683.83000		10.68383	11,393.54000	11.39354	10,683.830	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	1,550.26000		1.55026	2,280.13000	2.28013	1,550.260	10.81	0.00	0	540.00
R186	On 07/02/2013	Bond Future	7.50	Put	73.36000		0.07336	93.52000	0.09352	73.360	10.81	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Call	10,953.14000		10.95314	11,662.85000	11.66285	10,953.140	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	11,400.01000		11.40001	12,109.72000	12.10972	11,400.010	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	9,323.88000		9.32388	10,033.59000	10.03359	9,323.880	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			7.41490		130.11014	7.34253	130.83602		11.55	238,491,886.62	1,833	34,887.00
R186	On 02/05/2013	Bond Future	7.75	Call	4,854.60000		4.85460	5,406.32000	5.40632	4,854.600	11.68	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	1,568.00000		1.56800	1,393.84000	1.39384	1,568.000	11.68	0.00	0	100.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,798.66000		2.79866	3,224.18000	3.22418	2,798.660	11.52	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	3,047.75000		3.04775	2,747.39000	2.74739	3,047.750	11.52	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	2,847.28000		2.84728	3,276.69000	3.27669	2,847.280	11.52	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,996.25000		2.99625	2,699.78000	2.69978	2,996.250	11.52	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	2,896.38000		2.89638	3,329.67000	3.32967	2,896.380	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	2,945.34000		2.94534	2,652.75000	2.65275	2,945.340	11.53	0.00	0	0.00
R186	On 02/05/2013	Bond Future	6.75	Call	695.67000		0.69567	873.84000	0.87384	695.670	11.32	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	7,589.10000		7.58910	7,041.39000	7.04139	7,589.100	11.32	0.00	0	0.00
R186	On 01/08/2013	Bond Future			7.48255		126.53050	7.40695	127.27357		12.00	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	117,258.09000		117.25809	118,001.16000	118.00116	117,258.090	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			7.55750		128.32356	7.47827	129.08525		12.03	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,465.62000		8.46562	9,014.41000	9.01441	8,465.620	12.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,059.23000		3.05923	2,846.33000	2.84633	3,059.230	12.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,525.04000		8.52504	9,075.56000	9.07556	8,525.040	12.25	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,028.73000		3.02873	2,817.56000	2.81756	3,028.730	12.25	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,584.60000		8.58460	9,136.85000	9.13685	8,584.600	12.25	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,998.47000		2.99847	2,789.03000	2.78903	2,998.470	12.25	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	12,338.91000		12.33891	12,976.53000	12.97653	12,338.910	12.57	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,617.92000		1.61792	1,493.85000	1.49385	1,617.920	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			216.89215		216.89215	217.42547	217.42547			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	3,902.15000		3.90215	4,435.47000	4.43547	3,902.150		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	3,892.15000		3.89215	4,425.47000	4.42547	3,892.150		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	3,882.15000		3.88215	4,415.47000	4.41547	3,882.150		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			285.72001	285.72001	285.73168	285.73168			0.00	0	635.00
R197	On 07/02/2013	Bond Future	278.99	Call	6,730.01000	6.73001	6,741.68000	6.74168	6,730.010		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	6,720.01000	6.72001	6,731.68000	6.73168	6,720.010		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	6,710.01000	6.71001	6,721.68000	6.72168	6,710.010		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			289.19109	289.19109	289.33814	289.33814			0.00	0	2,184.00
R197	On 02/05/2013	Bond Future	282.39	Call	6,801.09000	6.80109	6,948.14000	6.94814	6,801.090		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	6,791.09000	6.79109	6,938.14000	6.93814	6,791.090		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	6,781.09000	6.78109	6,928.14000	6.92814	6,781.090		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			5.14496	107.56186	5.10939	107.62666		1.22	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Call	0.19000	0.00019	5.72000	0.00572	0.190	1.20	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	301.15000	0.30115	241.88000	0.24188	301.150	1.20	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	824.40000	0.82440	889.20000	0.88920	824.400	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	1,898.65000	1.89865	1,963.45000	1.96345	1,898.650	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	1,987.52000	1.98752	2,052.32000	2.05232	1,987.520	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	2,076.29000	2.07629	2,141.09000	2.14109	2,076.290	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			5.12870	108.85620	5.08370	108.92815		1.04	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.06000	0.00006	0.12000	0.00012	0.060	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,743.11000	1.74311	1,671.22000	1.67122	1,743.110	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.06000	0.00006	0.13000	0.00013	0.060	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,726.77000	1.72677	1,654.89000	1.65489	1,726.770	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.05000	0.00005	0.10000	0.00010	0.050	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,759.43000	1.75943	1,687.53000	1.68753	1,759.430	0.97	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.09736	105.87880	5.03892	105.95813		0.96	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,633.12000	68.63312	68,712.45000	68.71245	68,633.120	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			5.03913	107.37924	4.95968	107.46636		0.85	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	200.07000	0.20007	235.88000	0.23588	200.070	0.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	462.61000	0.46261	411.30000	0.41130	462.610	0.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	204.15000	0.20415	240.43000	0.24043	204.150	0.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	455.69000	0.45569	404.85000	0.40485	455.690	0.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	196.05000	0.19605	231.39000	0.23139	196.050	0.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	469.59000	0.46959	417.81000	0.41781	469.590	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			211.75112	211.75112	211.75508	211.75508			17,787,094.08	84	2,370.00
R202	On 07/02/2013	Bond Future	204.99	Call	6,761.12000	6.76112	6,765.08000	6.76508	6,761.120		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	6,751.12000	6.75112	6,755.08000	6.75508	6,751.120		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	6,741.12000	6.74112	6,745.08000	6.74508	6,741.120		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			214.32353	214.32353	214.42774	214.42774			18,003,176.52	84	48,286.00

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	3,283.53000		3.28353	3,387.74000	3.38774	3,283.530		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	3,273.53000		3.27353	3,377.74000	3.37774	3,273.530		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	3,263.53000		3.26353	3,367.74000	3.36774	3,263.530		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			5.75228		113.35333	5.72751	113.45789		4.00	17,116,352.83	151	15,979.00
R203	On 07/02/2013	Bond Future	5.54	Call	1.97000		0.00197	22.30000	0.02230	1.970	3.96	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	901.96000		0.90196	817.73000	0.81773	901.960	3.96	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,496.54000		1.49654	1,601.69000	1.60169	1,496.540	4.10	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	0.02000		0.00002	0.61000	0.00061	0.020	4.10	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,895.90000		2.89590	3,000.46000	3.00046	2,895.900	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	3,303.27000		3.30327	3,407.83000	3.40783	3,303.270	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	3,708.75000		3.70875	3,813.31000	3.81331	3,708.750	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	4,874.02000		4.87402	4,978.58000	4.97858	4,874.020	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	5,708.08000		5.70808	5,812.64000	5.81264	5,708.080	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	3,099.82000		3.09982	3,204.38000	3.20438	3,099.820	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			5.78198		110.56107	5.75403	110.67345		4.00	16,141,916.22	146	5,850.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,113.25000		1.11325	1,194.92000	1.19492	1,113.250	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	640.30000		0.64030	609.59000	0.60959	640.300	3.98	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,137.13000		1.13713	1,219.53000	1.21953	1,137.130	3.99	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	624.22000		0.62422	594.24000	0.59424	624.220	3.99	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,089.65000		1.08965	1,170.57000	1.17057	1,089.650	3.98	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	656.68000		0.65668	625.22000	0.62522	656.680	3.98	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.81364		112.01006	5.78196	112.13054		3.82	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,796.86000		98.79686	98,917.34000	98.91734	98,796.860	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			5.85536		109.43781	5.81915	109.56690		3.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,208.29000		107.20829	107,337.38000	107.33738	107,208.290	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	1,679.64000		1.67964	1,760.43000	1.76043	1,679.640	3.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,201.26000		1.20126	1,152.96000	1.15296	1,201.260	3.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,699.45000		1.69945	1,780.73000	1.78073	1,699.450	3.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,185.64000		1.18564	1,137.83000	1.13783	1,185.640	3.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,719.77000		1.71977	1,801.53000	1.80153	1,719.770	3.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,170.55000		1.17055	1,123.22000	1.12322	1,170.550	3.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,176.68000		1.17668	1,243.16000	1.24316	1,176.680	3.74	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,696.07000		1.69607	1,633.46000	1.63346	1,696.070	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			6.00746		110.86604	5.98779	110.96761		5.31	42,794,291.44	386	10,180.00
R204	On 07/02/2013	Bond Future	7.29	Call	6,380.98000		6.38098	6,482.55000	6.48255	6,380.980	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	7,144.66000		7.14466	7,246.23000	7.24623	7,144.660	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	9,486.79000		9.48679	9,588.36000	9.58836	9,486.790	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	9,717.35000		9.71735	9,818.92000	9.81892	9,717.350	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	9,947.27000		9.94727	10,048.84000	10.04884	9,947.270	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			6.04578		112.20015	6.02379	112.30949		5.43	43,309,257.90	386	3,156.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,914.49000		1.91449	2,006.57000	2.00657	1,914.490	5.44	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	660.09000		0.66009	642.83000	0.64283	660.090	5.44	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,947.51000		1.94751	2,040.10000	2.04010	1,947.510	5.45	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	644.13000		0.64413	627.38000	0.62738	644.130	5.45	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,881.74000		1.88174	1,973.30000	1.97330	1,881.740	5.44	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	676.35000		0.67635	658.57000	0.65857	676.350	5.44	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.08868		109.64411	6.06405	109.76147		5.49	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,760.61000		100.76061	100,877.97000	100.87797	100,760.610	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			6.13737		111.19794	6.10963	111.32392		5.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,420.80000		2.42080	2,503.63000	2.50363	2,420.800	5.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,685.81000		1.68581	1,642.66000	1.64266	1,685.810	5.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,446.69000		2.44669	2,529.94000	2.52994	2,446.690	5.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,666.70000		1.66670	1,623.97000	1.62397	1,666.700	5.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,535.65000		4.53565	4,642.28000	4.64228	4,535.650	5.50	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	705.95000		0.70595	686.60000	0.68660	705.950	5.50	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,395.05000		2.39505	2,477.46000	2.47746	2,395.050	5.28	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,705.08000		1.70508	1,661.51000	1.66151	1,705.080	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			5.14538		102.66942	5.10934	102.70207		0.51		0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.49		0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	349.94000		0.34994	317.29000	0.31729	349.940	0.49		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	0.03000		0.00003	1.91000	0.00191	0.030	0.50		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	131.82000		0.13182	101.05000	0.10105	131.820	0.50		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	724.67000		0.72467	757.32000	0.75732	724.670	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	769.43000		0.76943	802.08000	0.80208	769.430	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	814.17000		0.81417	846.82000	0.84682	814.170	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			5.11900		103.90489	5.06163	103.94400		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	1,183.35000		1.18335	1,144.24000	1.14424	1,183.350	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	1,176.40000		1.17640	1,137.29000	1.13729	1,176.400	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	1,190.30000		1.19030	1,151.19000	1.15119	1,190.300	0.39		0.00	0	0.00
R206	On 01/08/2013	Bond Future			4.98368		101.50478	4.87977	101.55060		0.31		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,506.67000		30.50667	30,552.49000	30.55249	30,506.670	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			4.46962		102.94322	4.17469	102.99606		0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	30.06000		0.03006	55.97000	0.05597	30.060	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	60.44000		0.06044	33.51000	0.03351	60.440	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	30.76000		0.03076	57.01000	0.05701	30.760	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	59.35000		0.05935	32.76000	0.03276	59.350	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	29.36000		0.02936	54.93000	0.05493	29.360	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	61.54000		0.06154	34.27000	0.03427	61.540	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			6.32799		105.65772	6.29842	105.82669		6.46	32,965,208.64	312	3,778.00
R207	On 07/02/2013	Bond Future	7.66	Call	7,277.33000		7.27733	7,446.30000	7.44630	7,277.330	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	8,005.61000		8.00561	8,174.58000	8.17458	8,005.610	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	10,049.79000		10.04979	10,218.76000	10.21876	10,049.790	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	10,301.55000		10.30155	10,470.52000	10.47052	10,301.550	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	10,552.49000		10.55249	10,721.46000	10.72146	10,552.490	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			6.37619		106.92910	6.34419	107.10635		6.75	31,757,942.70	297	887.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,614.11000		1.61411	1,737.48000	1.73748	1,614.110	6.74	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,206.67000		1.20667	1,152.79000	1.15279	1,206.670	6.74	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,644.40000		1.64440	1,768.80000	1.76880	1,644.400	6.74	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,181.91000		1.18191	1,129.06000	1.12906	1,181.910	6.74	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,584.14000		1.58414	1,706.47000	1.70647	1,584.140	6.74	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,231.79000		1.23179	1,176.87000	1.17687	1,231.790	6.74	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.43043		104.69406	6.39565	104.88003		6.85	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	97,122.87000		97.12287	97,308.84000	97.30884	97,122.870	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			6.48791		106.17769	6.44997	106.37291		6.77	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,085.65000		3.08565	3,213.39000	3.21339	3,085.650	6.84	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,002.54000		2.00254	1,935.06000	1.93506	2,002.540	6.84	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,115.41000		3.11541	3,243.74000	3.24374	3,115.410	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	1,981.58000		1.98158	1,914.69000	1.91469	1,981.580	6.85		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,056.03000		3.05603	3,183.17000	3.18317	3,056.030	6.84		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,023.68000		2.02368	1,955.60000	1.95560	2,023.680	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			6.48293		104.16019	6.47343	104.22013		7.37		211,653,506.08	2,032	10,615.00
R208	On 07/02/2013	Bond Future	8.00	Call	9,036.22000		9.03622	9,096.16000	9.09616	9,036.220	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	9,316.67000		9.31667	9,376.61000	9.37661	9,316.670	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	13,557.36000		13.55736	13,617.30000	13.61730	13,557.360	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	0.00000		0.00000	0.25000	0.00025	0.000	7.22		0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	3,103.32000		3.10332	3,043.63000	3.04363	3,103.320	7.22		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	7,789.55000		7.78955	7,849.49000	7.84949	7,789.550	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	8,188.47000		8.18847	8,248.41000	8.24841	8,188.470	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	8,754.71000		8.75471	8,814.65000	8.81465	8,754.710	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			6.52902		102.02070	6.51816	102.08748		8.10		206,795,958.90	2,027	10,541.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,031.22000		2.03122	2,097.34000	2.09734	2,031.220	8.08		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,229.95000		1.22995	1,229.29000	1.22929	1,229.950	8.08		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	1,961.53000		1.96153	2,027.03000	2.02703	1,961.530	8.07		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,282.10000		1.28210	1,280.82000	1.28082	1,282.100	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	1,996.21000		1.99621	2,062.02000	2.06202	1,996.210	8.08	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,255.83000		1.25583	1,254.86000	1.25486	1,255.830	8.08	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.58010		103.35770	6.56775	103.43152		8.05	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,313.23000		94.31323	94,387.05000	94.38705	94,313.230	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			6.63909		101.42652	6.62505	101.50780		8.24	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,411.72000		3.41172	3,473.58000	3.47358	3,411.720	8.27	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,428.80000		2.42880	2,409.38000	2.40938	2,428.800	8.27	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,966.31000		5.96631	6,040.65000	6.04065	5,966.310	8.56	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,133.06000		1.13306	1,126.12000	1.12612	1,133.060	8.56	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,347.56000		3.34756	3,408.95000	3.40895	3,347.560	8.26	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,479.05000		2.47905	2,459.16000	2.45916	2,479.050	8.26	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,379.56000		3.37956	3,441.19000	3.44119	3,379.560	8.26	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,453.82000		2.45382	2,434.17000	2.43417	2,453.820	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			8.20885		82.15540	8.13946	82.75972		14.92	309,479,391.80	3,767	3,398.00
R209	On 07/02/2013	Bond Future	8.63	Call	3,521.22000		3.52122	4,127.35000	4.12735	3,521.220	15.11	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	0.21000		0.00021	2.02000	0.00202	0.210	15.11	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	5,108.73000		5.10873	5,713.10000	5.71310	5,108.730	15.21	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	0.00000		0.00000	0.05000	0.00005	0.000	15.21	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	6,036.52000		6.03652	6,640.84000	6.64084	6,036.520	15.27	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	15.27	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	6,871.09000		6.87109	7,475.41000	7.47541	6,871.090	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	7,170.86000		7.17086	7,775.18000	7.77518	7,170.860	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	6,417.74000		6.41774	7,022.06000	7.02206	6,417.740	15.30	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	15.30	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	6,795.84000		6.79584	7,400.16000	7.40016	6,795.840	15.33	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	15.33	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.27148		80.00241	8.19980	80.61884		17.00	301,369,078.47	3,767	6,210.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,664.47000		1.66447	1,954.58000	1.95458	1,664.470	16.78	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,949.26000		3.94926	3,622.94000	3.62294	3,949.260	16.78	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,601.50000		1.60150	1,885.01000	1.88501	1,601.500	16.78	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	4,065.20000		4.06520	3,732.28000	3.73228	4,065.200	16.78	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,632.79000		1.63279	1,919.60000	1.91960	1,632.790	16.78	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	4,006.96000		4.00696	3,677.34000	3.67734	4,006.960	16.78	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.33989		81.05088	8.26570	81.68027		17.92	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	71,101.77000		71.10177	71,731.16000	71.73116	71,101.770	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			8.41619		79.05510	8.33921	79.69841		18.80	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,848.77000		6.84877	7,286.04000	7.28604	6,848.770	19.04	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,681.18000		3.68118	3,475.14000	3.47514	3,681.180	19.04	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,235.51000		10.23551	10,756.01000	10.75601	10,235.510	19.57	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,980.56000		1.98056	1,857.75000	1.85775	1,980.560	19.57	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,756.78000		6.75678	7,191.19000	7.19119	6,756.780	19.02	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,745.23000		3.74523	3,536.33000	3.53633	3,745.230	19.02	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,802.71000		6.80271	7,238.56000	7.23856	6,802.710	19.03	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,713.08000		3.71308	3,505.62000	3.50562	3,713.080	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			164.88516	164.88516	164.88994	164.88994			0.00	0	1,237.00
R210	On 07/02/2013	Bond Future	156.99	Call	7,895.16000	7.89516	7,899.94000	7.89994	7,895.160		0.00	0	0.00
R210	On 07/02/2013	Bond Future	156.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Call	7,885.16000	7.88516	7,889.94000	7.88994	7,885.160		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Call	7,875.16000	7.87516	7,879.94000	7.87994	7,875.160		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future			165.03135	165.03135	165.11387	165.11387			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	3,891.35000	3.89135	3,973.87000	3.97387	3,891.350		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	3,881.35000	3.88135	3,963.87000	3.96387	3,881.350		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	3,871.35000	3.87135	3,953.87000	3.95387	3,871.350		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			126.52869	126.52869	126.53782	126.53782			66,047,976.18	522	0.00
R211	On 07/02/2013	Bond Future	122.99	Call	3,538.69000	3.53869	3,547.82000	3.54782	3,538.690		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	3,528.69000	3.52869	3,537.82000	3.53782	3,528.690		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	3,518.69000	3.51869	3,527.82000	3.52782	3,518.690		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			128.06580		128.06580	128.13497	128.13497			66,850,347.60	522	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,375.80000		2.37580	2,444.97000	2.44497	2,375.800		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	2,365.80000		2.36580	2,434.97000	2.43497	2,365.800		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	2,355.80000		2.35580	2,424.97000	2.42497	2,355.800		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			133.26915		133.26915	133.38291	133.38291			0.00	0	2,405.00
R212	On 07/02/2013	Bond Future	128.99	Call	4,279.15000		4.27915	4,392.91000	4.39291	4,279.150		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	4,269.15000		4.26915	4,382.91000	4.38291	4,269.150		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	4,259.15000		4.25915	4,372.91000	4.37291	4,259.150		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future			134.88817		134.88817	135.06644	135.06644			0.00	0	18,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,798.17000		3.79817	3,976.44000	3.97644	3,798.170		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	3,788.17000		3.78817	3,966.44000	3.96644	3,788.170		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	3,778.17000		3.77817	3,956.44000	3.95644	3,778.170		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			7.92898		94.34912	7.84457	95.10467		14.04	6,038,343.68	64	10,464.00
R213	On 07/02/2013	Bond Future	8.90	Call	8,077.04000		8.07704	8,832.59000	8.83259	8,077.040		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	8,464.10000		8.46410	9,219.65000	9.21965	8,464.100		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/02/2013	Bond Future	8.95	Put	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	8,848.49000		8.84849	9,604.04000	9.60404	8,848.490	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	0.000	14.51	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	9,230.24000		9.23024	9,985.79000	9.98579	9,230.240	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	0.000	14.51	0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.99059		91.95038	7.90337	92.72054		15.29	5,884,824.32	64	936.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,205.16000		2.20516	2,614.34000	2.61434	2,205.160	15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	3,361.79000		3.36179	3,000.81000	3.00081	3,361.790	15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,129.69000		2.12969	2,530.88000	2.53088	2,129.690	15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3,465.34000		3.46534	3,096.37000	3.09637	3,465.340	15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,167.22000		2.16722	2,572.41000	2.57241	2,167.220	15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	3,413.30000		3.41330	3,048.33000	3.04833	3,413.300	15.23	0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.05896		93.15555	7.96862	93.94125		15.46	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	82,540.53000		82.54053	83,326.23000	83.32623	82,540.530	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			8.13693		90.93868	8.04309	91.74129		16.19	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,251.71000		7.25171	7,805.98000	7.80598	7,251.710	16.44	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,358.09000		3.35809	3,109.75000	3.10975	3,358.090	16.44	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,153.36000		7.15336	7,704.04000	7.70404	7,153.360	16.42	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,419.34000		3.41934	3,167.41000	3.16741	3,419.340	16.42	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,202.48000		7.20248	7,754.96000	7.75496	7,202.480	16.43	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,388.60000		3.38860	3,138.47000	3.13847	3,388.600	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			8.24382		83.99948	8.17943	84.59309		15.48	18,479,885.60	220	1,649.00
R214	On 07/02/2013	Bond Future	8.59	Call	3,074.09000		3.07409	3,673.72000	3.67372	3,074.090	15.53	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	1.46000		0.00146	7.48000	0.00748	1.460	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	3,159.65000		3.15965	3,758.54000	3.75854	3,159.650	15.53	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	1.14000		0.00114	6.42000	0.00642	1.140	15.53	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	3,245.11000		3.24511	3,843.34000	3.84334	3,245.110	15.54	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	0.89000		0.00089	5.51000	0.00551	0.890	15.54	0.00	0	0.00
R214	On 02/05/2013	Bond Future			8.30317		81.72867	8.23669	82.33420		17.67	17,980,307.40	220	229.00
R214	On 02/05/2013	Bond Future	84.31	Call	72,949.05000		72.94905	73,554.58000	73.55458	72,949.050	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			8.36881		82.79979	8.29999	83.41825		18.61	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	72,351.89000		72.35189	72,970.35000	72.97035	72,351.890	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			1.43360		1.43360	1.43260	1.43260		13.79	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,438.66760		0.14387	1,429.63800	0.14296	1,438.668	13.81	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	2.66760		0.00027	3.63800	0.00036	2.668	13.81	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,339.57680		0.13396	1,330.75820	0.13308	1,339.577	13.46	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	3.57680		0.00036	4.75820	0.00048	3.577	13.46	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,241.54340		0.12415	1,233.30220	0.12333	1,241.543	13.41	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	5.54340		0.00055	7.30220	0.00073	5.543	13.41	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.44530		1.44530	1.44400	1.44400		14.12	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	780.97850		0.07810	788.81580	0.07888	780.979	13.39	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	227.97850		0.02280	248.81580	0.02488	227.978	13.39	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	715.80070		0.07158	725.11660	0.07251	715.801	13.40	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	262.80070		0.02628	285.11660	0.02851	262.801	13.40	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	658.17240		0.06582	668.70510	0.06687	658.172	13.55	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	305.17240		0.03052	328.70510	0.03287	305.172	13.55	0.00	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 :									2,649,479,270.09	63,676	1 721 739.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond	99.94188	11.97555	99.94188	11.94591				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	108.85858	23.88818	108.85858	23.83089				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	100.00011	9.67447	100.00011	9.65051				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	111.70673	12.04126	111.70673	12.01177				0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond	100.63261	0.01913	100.63261	0.01908				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	100.64155	0.00779	100.64155	0.00777				0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	46.41662	8.00000	46.40657				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	101.73855	10.52266	101.73855	10.49877				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	105.29362	25.69432	105.29362	25.63435			113,506,522,360.00		1,078,000	12,703,000.00
AB07	On 07/03/2014	Spot Bond	105.62267	48.68703	105.62267	48.57310				0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	9.22975	100.96284	9.20058				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	13.76827	111.66393	13.73457				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	59.37366	100.00003	59.18418				0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	81.28497	215.58145	80.91933				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	30.38987	134.94825	30.30084				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.72671	269.82094	2.71394				0.00	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	23.02269	100.53123	22.96665			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	41.89639	100.25380	41.79240			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	13.08615	100.10451	13.05371			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	8.44870	100.10764	8.42776			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.97617	100.11256	7.95641			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	8.04111	100.11573	8.02117			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	28.25699	113.03853	28.18714			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	22.67288	102.88112	22.61529			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	34.57366	106.71879	34.49208			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	29.33135	101.43096	29.25779			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	22.98177	100.69530	22.92451			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	11.31772	101.53927	11.28931			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	15.84951	101.47729	15.80974			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	9.54723	101.61005	9.52324			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	108.42132	104.93328	108.12001			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	68.64716	108.48706	68.48299		37,319,548,640.00	344,000	1,281,000.00	
ABL8B	On 19/09/2013	Spot Bond	101.57306	60.31423	101.57306	60.11912		0.00	0	0.00	
ABL9	On 19/02/2013	Spot Bond	100.00000	105.40949	100.00000	105.13062		0.00	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	97.85523	100.00000	97.59358				0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.57314	97.84320	100.57314	97.58012				0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	81.31286	215.26681	80.94749				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	41.50529	133.33110	41.38479				0.00	0	880,000.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	22.06117	122.14204	22.00127				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	9.19776	113.35700	9.17419				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	16.60441	123.70523	16.56030				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	16.78225	102.18114	16.73988				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.96914	99.83242	10.94201				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	11.02590	99.82309	10.99864				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	11.56688	99.81405	11.53829				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.20129	106.48741	5.18866				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	21.66678	100.00000	21.61313				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	3.81625	165.75435	3.80330				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	12.93517	157.68318	12.89282				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.09017	170.05600	3.07947				0.00	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	134.78995	143.83197	134.29676			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.62474	172.68858	3.61206			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	81.28852	215.54135	80.92291			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	81.28446	215.58717	80.91881			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	93.00060	100.00000	92.77811			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.81469	71.58015	6.80462			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.81469	71.58015	6.80462			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	99.53250	100.36979	99.27706			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	12.35419	84.61000	12.33346			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	19.13820	92.57000	19.10387			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	11.04502	100.05362	11.01766			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	17.06053	95.34000	17.02927			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	31.93974	100.00000	31.87915			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	15.92356	94.00000	15.89467			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	14.91638	94.99000	14.88912			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	31.36319	89.20000	31.30754			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	29.91303	90.02000	29.85944			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	8.96135	101.37010	8.93888			0.00	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	8.81580	101.21709	8.79373			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	28.60277	89.83000	28.55160			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	20.66772	136.93312	20.60858			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	24.13466	102.86000	24.08793			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	24.58229	96.69000	24.53589			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	23.62378	96.61000	23.57921			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	23.24132	96.38000	23.19755			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	9.36729	99.94804	9.34410			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	23.72248	121.81240	23.66023			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	74.12955	104.20000	73.98108			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	9.30978	101.30453	9.28646			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	21.02421	93.54000	20.98547			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	19.95655	92.85000	19.91996			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	1.97027	103.39542	1.96574			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.58980	149.61017	2.58186			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.22061	196.08295	2.21229			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	16.58239	95.40000	16.55173			0.00	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	69.68846	107.27000	69.54602				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	16.44479	94.09000	16.41436				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	8.79066	100.00000	8.72257				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	13.21725	114.69202	13.18420			113,889,175,860.00		993,000	4,796,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	23.75890	105.76936	23.70324			143,317,482,800.00		1,355,000	4,554,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	9.52790	102.79126	9.50622			76,271,114,920.00		742,000	3,550,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	12.15744	101.48825	12.12990				0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	110.44192	17.97421	110.44192	17.93060				0.00	0	14,000,000.00
ABS11	On 11/06/2014	Spot Bond	125.04605	36.19730	125.04605	36.09776				0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	121.18644	4.00000	121.16296				0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	2.68857	274.59193	2.67584				0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	123.88924	4.65537	123.88924	4.64260				0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	2.45428	128.40915	2.44735				0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	78.19064	99.53952	77.96802				0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	95.67125	100.06620	95.43605				0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	84.29746	100.07265	83.91752				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	24.83179	100.00000	24.77030				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	64.42544	100.53957	64.21887				0.00	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	86.23670	101.66199	86.03710			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	64.42544	100.53957	64.21887			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	102.95995	101.42690	102.39859			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	87.73946	102.82057	87.54788			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	26.16201	111.03772	26.09827			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	20.22399	100.83941	20.17463			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	20.49313	100.86237	20.44310			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	24.30709	101.18756	24.24759			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	59.87225	100.06785	59.68106			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	59.84586	100.06721	59.65475			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	19.95478	100.81643	19.90608			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.38307	54.43317	8.37309			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	44.99072	100.61624	44.88113			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	60.11820	99.86961	59.96950			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	19.42002	100.00000	19.38317			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	16.30698	100.00000	16.27604			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	16.30698	100.00000	16.27604			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	60.19778	100.07583	60.00554			0.00	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	17.62172	100.07969	17.57806			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	18.47563	100.08857	18.42985			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	17.24103	100.07573	17.19831			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	17.49825	100.07841	17.45489			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	17.61142	100.07959	17.56779			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	9.87433	103.08180	9.85168			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	9.87433	103.08180	9.85168			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	9.91982	103.10163	9.89706			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	17.03524	100.07361	16.99302			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	9.91982	103.10163	9.89706			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	9.82880	103.06198	9.80626			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	28.29366	79.64238	28.24828			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	29.88943	100.07204	29.81537			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	61.58141	100.07100	61.42882			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	16.71413	99.94507	16.67277			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	61.58141	100.07100	61.42882			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	8.99337	100.07684	8.97109			0.00	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	8.82092	100.07933	8.79906		0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	100.08039	8.77425	100.08039	8.75251		0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	100.07826	8.54874	100.07826	8.52755		0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	100.06560	61.30752	100.06560	61.15562		0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	100.07361	9.54747	100.07361	9.52381		0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond	101.31884	82.40340	101.31884	82.15481		0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	110.28658	10.49758	110.28658	10.46922		0.00	0	930,000.00
ACL114		On 20/03/2014	Spot Bond	100.06728	41.93093	100.06728	41.82704		0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	105.71996	48.47737	105.71996	48.36385		0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	100.99526	55.13582	100.99526	54.99653		0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	101.18059	7.53425	101.18059	7.51540		0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	102.01291	7.48089	102.01291	7.46203		0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	100.00000	9.71001	100.00000	9.69159		0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	101.04786	55.71288	101.04786	55.57362		0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.20244	100.00000	4.19308		0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	5.39840	100.00000	5.38632		0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	72.59933	13.89193	72.59933	13.87118		0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	127.83552	3.26411	127.83552	3.25521		0.00	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	3.38952	127.87043	3.38028			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	8.30788	100.07569	8.28730			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	31.58883	100.62321	31.51189			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	31.58883	100.62321	31.51189			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	55.71288	101.04786	55.57362			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	31.18327	100.51806	31.10738			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	29.96939	100.07299	29.89513			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	29.91609	100.07235	29.84196			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	8.06792	101.33418	8.04770			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	12.16943	100.41093	12.13919			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	8.05674	101.33457	8.03655			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	9.61889	103.90444	9.59668			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	9.66317	103.93140	9.64086			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	29.91941	100.22094	29.84518			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	12.22860	100.59173	12.19817			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	11.63773	99.93469	11.60893			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	8.34169	100.07603	8.32102			0.00	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	68.92208	100.93686	68.74998			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	41.70575	100.27790	41.60222			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	41.56090	100.06196	41.45792			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	10.47314	100.07446	10.44719			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	44.17665	100.76536	44.06889			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	21.38806	100.06587	21.33507			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	21.22247	100.06402	21.16989			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	21.54391	100.06760	21.49053			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	10.45111	100.07424	10.42521			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	10.06557	100.07047	10.04063			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	21.41728	100.06619	21.36421			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	21.52442	100.06739	21.47109			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	13.77717	102.65284	13.74567			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	16.54133	100.06844	16.50033			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	21.46598	100.06674	21.41280			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	43.89422	100.09530	43.78543			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	21.67661	100.18292	21.62285			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	41.68061	100.06691	41.57732			0.00	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	10.53848	108.26890	10.51345				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	10.41807	100.07386	10.39226				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.65407	103.66222	4.64302				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	21.51468	100.06728	21.46137				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	21.53420	100.06735	21.48085				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	10.34050	100.07626	10.31488				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	8.65926	100.07891	8.63780				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	8.09765	100.07361	8.07758				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	59.91972	100.07223	59.72838				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	30.14597	100.07839	30.07127				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	22.00077	100.07574	21.94626				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	10.89124	100.08155	10.86424				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	10.34050	100.07626	10.31488				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	8.71542	100.07944	8.69381				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	9.66926	100.07796	9.64530				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	8.22632	100.07839	8.20594				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	11.55331	100.07515	11.52468				0.00	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	8.44740	100.07965	8.42647			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	8.59384	100.08103	8.57254			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	59.58089	100.06425	59.39064			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	59.61615	100.06489	59.42579			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	16.36558	100.06989	16.32503			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	16.51993	100.07148	16.47899			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	8.54199	100.08134	8.52082			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	8.54199	100.08134	8.52082			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	11.49699	100.08737	11.46849			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	9.54707	100.07679	9.52341			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	11.40888	100.08652	11.38061			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	11.44192	100.08684	11.41357			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	11.49699	100.08737	11.46849			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	6.76058	85.50175	6.74730			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	8.73363	100.08315	8.71200			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	8.73363	100.08315	8.71200			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01695	100.00000	0.01691			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	93.35446	103.67806	93.12899			0.00	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	4.28226	100.00000	4.27188				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	31.28751	100.56844	31.21133				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	31.97922	100.63477	31.90131				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	32.44016	100.67892	32.36110				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	15.05934	101.20949	15.02164				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	15.74033	101.34649	15.70088				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	16.64623	101.52904	16.60445				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	11.67644	108.27946	11.64857			24,362,878,500.00	225,000	4,175,000.00	
AIR02	On 30/04/2023	Spot Bond	124.59492	12.23656	124.59492	12.20404				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	30.92879	100.00000	30.85221				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	19.17746	115.64616	19.12917			63,142,803,360.00	546,000	9,162,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	29.56643	100.00000	29.49322				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.61203	100.00000	14.57951				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.30901	154.79211	4.29510				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	40.93132	129.92747	40.82012				0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	85.99118	101.15622	85.78687				0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560				0.00	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	10.92164	99.92565	10.89461			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	12.56989	112.23984	12.53916			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	19.59515	101.18527	19.54611			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	9.03082	101.23711	9.00821			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	59.59853	100.00000	59.45095			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	100.00000	8.72013	100.00000	8.69830			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	22.10866	114.82122	22.05362			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	99.81750	9.91762	99.81750	9.89310			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	60.93251	100.11329	60.73786			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	66.93675	103.73691	66.78241			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	29.00637	99.83571	28.93465			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	33.92139	105.24488	33.84268			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	13.65177	111.52726	13.61857			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	54.70322	100.88946	54.56221			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	18.03547	104.32215	17.98908			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	81.45023	99.81811	81.10115			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	20.41576	102.00706	20.36430			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	20.40100	101.95171	20.34960			0.00	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	14.37086	99.81798	14.33533				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	20.31456	101.94160	20.26339				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	13.60825	104.59763	13.57318				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	19.65908	99.81335	19.61048				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	19.65908	99.81335	19.61048				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	16.59785	99.81340	16.55681				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	17.14814	101.35805	17.10516				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	18.03680	102.22265	17.99125				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	20.41576	102.00706	20.36430				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	17.37506	102.70168	17.33099				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	11.93341	102.35327	11.90324				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	14.05125	99.82359	14.01652				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	14.05260	99.81671	14.01786				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	14.05260	99.81671	14.01786				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	30.94024	99.82722	30.86374				0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	93.56302	99.86832	93.33945				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	18.98911	97.82330	18.94301			80,137,238,653.20	819,204	409,602.00	

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	13.13724	103.70924	13.10363			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	14.42342	99.79214	14.38776			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	12.42884	100.04409	12.39805			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.59708	99.77076	1.59314			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	12.11069	92.33087	12.08277			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	60.15077	99.87024	59.95903			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	18.14484	99.83486	18.09997			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	9.62834	99.06007	9.60470			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.65392	99.81958	0.65231			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	21.09146	104.16088	21.03730			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	19.22235	103.97505	19.17306			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	16.58230	106.00425	16.53904			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	14.26997	99.75847	14.23471			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.26911	99.75846	0.26844			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.71769	100.00000	6.70495			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.53652	100.00000	20.48566			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.69054	100.00000	18.64426			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.53737	100.00000	11.50880			0.00	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	11.54959	100.00000	11.52067				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.94923	100.00000	13.91469				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.08677	100.00000	12.05684				0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	97.06451	100.20198	96.81956				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	31.11324	102.32067	31.03460				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	19.27315	102.37811	19.22442				0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358				0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959				0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	2.02979	169.54509	2.02291				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	9.92809	150.32167	9.90317				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	11.47565	150.48996	11.44682				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	9.97281	105.72100	9.94958				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	47.33333	101.02420	47.21761				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	84.92214	101.68745	84.65800				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	45.36613	100.66680	45.25557				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	43.63206	100.64029	43.52575				0.00	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	84.72871	104.00756	84.46109			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	54.85749	100.90417	54.71901			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	93.55279	101.68177	93.32569			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	8.29226	100.33377	8.27167			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	29.65400	100.06919	29.58053			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	40.86077	100.00000	40.76179			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	72.70045	100.00000	72.56277			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	11.90318	101.11913	11.87342			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	11.95036	101.12772	11.92047			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	12.09186	101.15348	12.06161			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.56310	101.23934	12.53164			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	13.03370	101.32517	13.00104			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	14.34807	101.56516	14.31204			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.73423	100.00000	5.72003			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	9.57224	100.93890	9.54834			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	9.90554	100.99127	9.88079			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	10.04829	101.01372	10.02318			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	10.09585	101.02120	10.07063			0.00	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		10.66625	101.11093	10.63957				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond			101.23048		11.42542	101.23048	11.39682				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond			100.00000		3.58892	100.00000	3.58003				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond			100.00000		3.58892	100.00000	3.58003				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond			100.10441		9.57217	100.10441	9.54843				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond			100.11338		10.18499	100.11338	10.15974				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond			100.11583		10.35210	100.11583	10.32644				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond			107.76177		14.21479	107.76177	14.18098				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond			100.12316		10.85341	100.12316	10.82651				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond			100.13609		11.74451	100.13609	11.71539				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond			100.00000		2.57440	100.00000	2.56802				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond			100.00000		2.57440	100.00000	2.56802				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond			110.26280		33.63322	110.26280	33.55172			82,807,362,800.00	751,000	3,449,000.00	
BID04	On 23/11/2017	Spot Bond			100.53667		9.22292	100.53667	9.20047				0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond			96.69296		68.20140	96.69296	68.07840				0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond			99.39485		50.15177	99.39485	50.15176				0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond			99.18162		96.58803	99.18162	96.33519				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC29	On 08/05/2013	Spot Bond	100.00000	80.21978	100.00000	100.00000		108,000,000,000,000.00	080,000,000	1,080,000,000.00	
BLG1A4	On 21/11/2015	Spot Bond	100.49749	16.47475	100.49749	16.43466		0.00	0	0.00	
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.64229	100.00000	7.62378		0.00	0	0.00	
BLG1A6	On 21/11/2032	Spot Bond	100.60117	8.03237	100.60117	8.01281		0.00	0	0.00	
BLG1B	On 21/11/2015	Spot Bond	100.49926	16.49633	100.49926	16.45619		0.00	0	0.00	
BLG1C	On 21/11/2015	Spot Bond	100.52855	16.85238	100.52855	16.81137		0.00	0	0.00	
BLG1D	On 21/11/2015	Spot Bond	100.58172	17.49943	100.58172	17.45681		0.00	0	0.00	
BLG1E	On 21/11/2015	Spot Bond	100.80214	20.19124	100.80214	20.14198		0.00	0	0.00	
BLG1F	On 21/11/2032	Spot Bond	101.17004	15.65354	101.17004	15.61522		0.00	0	0.00	
BMWFO3	On 15/06/2013	Spot Bond	100.10916	86.05726	100.10916	85.66033		0.00	0	0.00	
BSR05	On 01/07/2013	Spot Bond	100.17136	85.54254	100.17136	85.27815		0.00	0	0.00	
BSR09	On 20/12/2013	Spot Bond	100.07370	61.71835	100.07370	61.56542		0.00	0	0.00	
BSR10	On 07/06/2013	Spot Bond	100.27042	79.55064	100.27042	79.38663		0.00	0	0.00	
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.90170	100.00000	8.87966		0.00	0	0.00	
CBL06	On 02/11/2014	Spot Bond	112.83919	33.42668	112.83919	33.34417		54,839,846,340.00	486,000	3,711,000.00	
CBL08	On 02/11/2016	Spot Bond	121.22515	17.56602	121.22515	17.52010		8,243,310,200.00	68,000	68,000.00	
CBL09	On 29/01/2017	Spot Bond	101.55684	13.34495	101.55684	13.31145		0.00	0	0.00	
CBL10	On 06/05/2014	Spot Bond	100.95576	37.41837	100.95576	37.32387		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11	On 06/05/2016	Spot Bond	108.79348	17.48625	108.79348	108.79348	17.44434			27,851,130,880.00	256,000	8,540,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	15.70311	109.29382	109.29382	15.66534			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	10.10420	101.38676	101.38676	10.07859			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	11.05580	110.62195	110.62195	11.02894			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	23.47178	100.52977	100.52977	23.41465			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	13.19792	105.82127	105.82127	13.16699			107,408,589,050.00	1,015,000	8,254,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	11.71297	100.81182	100.81182	11.68439			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	15.76077	105.70562	105.70562	15.72447			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	14.82606	100.97754	100.97754	8.49284			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	11.24159	100.26196	100.26196	11.21368			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	11.51796	123.26011	123.26011	11.48763			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	11.23927	119.72199	119.72199	11.21034			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	13.28029	123.54995	123.54995	13.24505			7,783,646,850,000.00	63,000,000	26,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	15.71156	100.40002	100.40002	15.67252			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	21.38351	107.22537	107.22537	21.33285			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	33.50307	100.86678	100.86678	33.42038			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	108.27597	101.10082	101.10082	107.98571			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR7	On 22/07/2014	Spot Bond	102.24997	42.41700	102.24997	42.30986			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	26.68995	102.59156	26.62233			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	24.03986	100.41408	23.98010			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	99.53202	100.11325	99.28723			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	46.17586	100.18762	46.06133			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	84.29738	100.07319	83.91744			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	93.00060	100.00000	92.77811			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	93.00060	100.00000	92.77811			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	93.00060	100.00000	92.77811			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	93.00060	100.00000	92.77811			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	84.29738	100.07319	83.91744			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	84.29738	100.07319	83.91744			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	64.40264	100.53672	64.19614			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	84.31765	100.07373	83.93761			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	84.11490	100.06833	83.73580			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	83.95270	100.06400	83.57434			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	95.22279	100.60353	94.74643			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	23.92100	101.15466	23.86245			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN127	On 01/07/2013	Spot Bond	99.83222	85.59852	99.83222	85.33470				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	23.77080	101.14186	23.71263				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	59.86769	100.06829	59.67653				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	59.71372	100.06451	59.52305				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	24.56442	101.20948	24.50427				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	65.04811	100.61649	64.84394				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	65.04656	100.58787	64.84245				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	64.81126	100.59448	64.60336				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	84.35820	100.07482	83.97798				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	84.21628	100.07103	83.83670				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	60.02167	100.07206	59.82999				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	69.82945	106.64650	69.66476				0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	94.56279	103.71200	94.33973				0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	67.34883	104.51633	67.19257				0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	66.63423	100.85780	66.42464				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	43.85624	100.09542	43.74754				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	62.30344	100.79729	62.14806				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN157	On 20/12/2013	Spot Bond	100.79729	62.30344	100.79729	62.14806			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	86.49922	101.28023	86.29916			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	24.38248	100.83563	24.32298			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	17.85896	100.00000	17.81473			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	17.66284	100.00000	17.61911			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	41.78123	100.00000	41.67661			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	41.78123	100.00000	41.67661			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	41.78123	100.00000	41.67661			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	41.78123	100.00000	41.67661			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	41.78123	100.00000	41.67661			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	41.78123	100.00000	41.67661			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	17.18943	100.07575	17.14684			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	41.78123	100.00000	41.67661			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	93.13126	100.04314	92.90837			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	93.70419	100.23356	93.47956			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	93.33654	100.08420	93.11308			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	93.33966	100.05746	93.11624			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	40.86555	100.00000	40.76437			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN179	On 20/03/2016	Spot Bond	100.06980	13.36948	100.06980	13.33635			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	16.10965	100.15069	16.06970			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	11.10594	99.78582	11.08113			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	16.10965	100.15069	16.06970			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	12.54212	101.41261	12.51067			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	48.00495	100.22617	47.88585			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	49.14010	100.17009	49.01823			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	8.31269	108.36668	8.29315			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	15.04821	99.52839	15.01191			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	4.11150	108.34841	4.10143			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	16.42396	102.60151	16.38644			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	49.37645	100.25498	49.25390			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	16.10965	100.15069	16.06970			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	16.10965	100.15069	16.06970			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.67898	107.96614	4.66743			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN199	On 13/09/2016	Spot Bond	107.75628	8.57078	107.75628	8.54966			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	15.51459	100.11142	15.47614			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	95.52762	100.00002	95.29519			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	95.98546	100.07054	95.74948			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	84.77585	100.08593	84.39371			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	63.28469	100.10498	63.12783			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	27.25012	101.25895	27.18189			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	27.31961	101.27689	27.25119			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	14.49035	105.79026	14.45659			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	27.74000	101.32709	27.66181			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	27.42880	101.30689	27.36008			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	10.47485	101.18509	10.44864			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	10.47300	101.19643	10.44679			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	14.50227	105.99233	14.46843			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	14.50227	105.99233	14.46843			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	46.32751	107.65143	46.20499			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	46.69918	110.88445	46.57239			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	13.12111	104.90153	13.09075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN226	On 20/12/2016	Spot Bond	100.07790	12.10267	100.07790	12.07267				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	13.03732	100.08711	13.00501				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	86.14903	100.16277	85.74966				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	86.16562	100.16385	85.76617				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	26.99622	101.18605	26.92866				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	26.99622	101.18605	26.92866				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	49.51742	100.17539	49.39461				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	86.77385	101.40617	86.57296				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	86.77385	101.40617	86.57296				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	16.91624	100.16285	16.87428				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	8.94515	100.71861	8.92335				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	97.84198	100.63163	97.57875				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	10.90813	100.07925	10.88110				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	22.80540	100.51081	22.74990				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.91491	100.54638	10.88833				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	13.82482	103.07581	13.79362				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	13.82482	103.07581	13.79362				0.00	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	22.74992	100.51075	22.69455			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	22.77012	100.51227	22.71471			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	16.04984	99.62826	16.01109			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	15.76055	100.86363	15.72207			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	21.61689	100.17567	21.56327			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	15.43753	100.84631	15.39984			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	21.15419	99.94994	21.10184			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	21.15419	99.94994	21.10184			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	21.15419	99.94994	21.10184			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	21.15419	99.94994	21.10184			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	21.15419	99.94994	21.10184			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	21.32805	99.94850	21.27526			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	10.04358	99.94597	10.01872			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	10.04358	99.94597	10.01872			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	10.04358	99.94597	10.01872			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	10.04358	99.94597	10.01872			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	10.04358	99.94597	10.01872			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	10.09804	99.94556	10.07304			0.00	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	12.50262	110.57517	12.47225				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	43.67507	100.09271	43.56683				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	31.40717	100.59304	31.33068				0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	89.85976	99.85267	89.64609				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	42.03136	100.09928	41.92718				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	42.03136	100.09928	41.92718				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	9.09508	101.01926	9.07211				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	12.04801	100.09028	12.01815				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	14.89942	100.79299	14.86308				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	13.69963	100.10632	13.66567				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	10.17520	100.07520	10.14998				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	10.12013	100.07467	10.09505				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	10.17566	100.07203	10.15044				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	10.45741	100.58176	10.43194				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	12.10530	100.62464	12.07581				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	12.07584	100.62450	12.04641				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	10.15363	100.07182	10.12846				0.00	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	24.53265	100.10367	24.47185			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	10.52864	100.32695	10.50249			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	21.41760	100.05044	21.36454			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	21.08262	99.94992	21.03043			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	16.57125	100.07255	16.53019			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	11.16651	100.08473	11.13883			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	11.16651	100.08473	11.13883			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	11.16651	100.08473	11.13883			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	11.16651	100.08473	11.13883			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	8.43862	100.79550	8.41804			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.80852	100.46527	9.78412			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	11.29662	99.93367	11.26867			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	11.29662	99.93367	11.26867			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	11.18769	99.93449	11.16000			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	11.06338	99.84728	11.03602			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	11.18769	99.93449	11.16000			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	11.14487	99.84633	11.11730			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.62210	100.08705	1.61808			0.00	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	11.06338	99.84728	11.03602			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	11.09081	99.84728	11.06338			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	11.14487	99.84633	11.11730			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.03386	100.00000	6.01892			0.00	0	50,000,000.00
CLN301	On 20/12/2017	Spot Bond	100.00000	6.14515	100.00000	6.12993			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.62217	100.08579	1.61815			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.62732	100.00000	1.62329			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.62732	100.00000	1.62329			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.62732	100.00000	1.62329			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	0.91942	100.00000	0.91648			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	0.91942	100.00000	0.91648			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	19.43310	100.00000	25.21711			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	19.43310	100.00000	25.21711			0.00	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	0.70484	35.42491	0.70420			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	84.14245	156.72722	83.84813			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	98.17358	100.26956	97.92378			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	98.12730	100.26726	97.87763			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	148.65271	100.00000	148.26282			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	130.80866	156.52494	130.34052			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	98.08104	100.26496	97.83149			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	91.83774	154.89181	91.49072			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	83.96238	100.90305	83.77359			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	83.96238	100.90305	83.77359			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	4.73091	164.96027	4.71280			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	88.71580	98.96405	88.51945			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	88.73380	98.95402	88.53742			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	98.12730	100.26726	97.87763			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	98.12730	100.26726	97.87763			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	15.18999	100.00000	15.15237			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00050	100.00000	0.00049			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00050	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	91.33634	102.57148	102.57148	91.12286			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	8.61064	127.81539	127.81539	8.58729			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	20.38413	80.28000	80.28000	20.35125			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	20.43567	80.11138	80.11138	20.40276			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	11.15860	101.51920	101.51920	11.13059			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	11.15860	101.51920	101.51920	11.13059			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	12.26580	100.07895	100.07895	12.23540			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	11.65713	100.07296	100.07296	11.62825			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	10.45112	100.07419	100.07419	10.42522			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	83.10765	101.51807	101.51807	82.85501			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	10.56080	100.07839	100.07839	10.53463			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.33327	101.17107	101.17107	9.30992			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	18.78543	112.14249	112.14249	18.73928			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	89.94561	102.77374	102.77374	89.73842			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	10.98485	104.83082	104.83082	10.95945			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	11.72014	123.34967	11.68925			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	18.94310	109.68398	18.89765			0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	13.12478	116.79754	13.09147			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	99.83949	5.86800	99.82347			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	31.00435	100.46415	30.92810			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.58557	100.49279	10.55981			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	22.66090	100.39083	22.60458			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	19.05686	100.94063	19.00874			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	95.28256	100.39538	95.03349			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	92.62265	100.24848	92.38763			0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	91.97739	100.00000	91.75839			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	91.44552	101.22658	91.22601			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	14.31635	100.00000	14.28090			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	101.51870	6.86000	101.48045			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	83.97906	100.00000	83.79118			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	42.02502	102.15380	41.91896			0.00	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	23.49720	102.26580	23.43783				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	60.07796	102.03232	59.92649				0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	70.73023	105.76710	70.56724				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	16.78858	127.91650	16.74303				0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	8.25010	116.63462	12.94275			14,052,520,995,980.50		120,483,275	63,179,275.00
DV23	On 27/02/2023	Spot Bond	119.62218	12.70329	119.62218	12.67096			34,729,907,519.40		290,330	105,012,330.00
E170	On 01/08/2020	Spot Bond	146.45461	9.41166	146.45461	9.38313				0.00	0	23,126,940.00
EDC01	On 04/04/2016	Spot Bond	104.01633	16.74299	104.01633	16.70004				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	24.70699	100.57434	24.64549				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	10.06380	100.62205	10.03874				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	4.09798	100.65378	4.08778				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.66786	100.68546	1.66370				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	11.78421	128.03785	11.75222				0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.64500	118.01546	1.64500	118.00010				0.00	0	40,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.22643	104.49020	2.22108				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	9.33298	117.22671	9.30921				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	13.36067	117.96601	13.32649				0.00	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	11.63860	108.44717	11.61078			0.00	0	6,000,000.00
EPF001	On 19/08/2015	Spot Bond	100.61804	17.45857	100.61804	17.41604			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	53.78260	100.74391	65.72386			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	97.05884	100.55022	96.80002			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	98.38275	100.00000	103.42157			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	37.83581	100.00000	37.74212			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	96.72959	100.00000	96.48716			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	39.03795	100.00000	38.90417			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	84.82162	100.00000	84.63015			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	27.78567	124.62183	27.70906			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	24.81776	105.65441	24.75967			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	18.40671	106.40064	18.35854			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	9.99389	101.27791	9.96886			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	30.79333	100.72291	30.71825			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	30.34813	100.66122	30.27418			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00131	100.64003	0.00130			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	30.89602	100.73714	30.82068			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00130	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	64.08669	100.58516	63.88559				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	29.97120	100.60896	29.89821				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	16.04836	100.62801	16.00927				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	64.09223	100.58802	63.89111				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	0.00131				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	20.79521	107.62781	20.74607				0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	11.39869	115.04070	11.37027			57,861,957,146,452.20	502,969,446	256,311,000.00	
ES23	On 25/01/2023	Spot Bond	123.79417	8.36856	123.79417	8.34632			356,403,415.43	2,879	261,002,879.00	
ES26	On 02/04/2026	Spot Bond	101.89369	10.29357	101.89369	10.27031			411,855,517,704.28	4,042,012	46,648,000.00	
ES33	On 15/09/2033	Spot Bond	8.79500	90.76743	8.72500	91.34712			2,012,390,212,040.00	228,810,712	674,494,000.00	
FIFB01	On 24/08/2015	Spot Bond	100.52379	17.59854	100.52379	17.55570				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	57.76511	101.23849	57.62048				0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	91.23809	100.14918	91.01026				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.36366	100.00000	10.33770				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.08522	100.00000	10.05996				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	66.52143	100.72700	66.31245				0.00	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	66.63754	100.75346	66.42813			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond			100.83807	67.00896	100.83807	66.79823			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond			100.88562	67.21783	100.88562	67.00635			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond			106.83968	35.15904	106.83968	35.07599			47,971,016,320.00	449,000	14,848,000.00
FRB05	On 21/12/2018	Spot Bond			102.29365	9.98503	102.29365	9.96239			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond			100.22508	12.68993	100.22508	12.65844			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond			100.22502	9.16646	100.22502	9.14372			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond			101.16350	10.49593	101.16350	10.46966			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond			101.09860	0.01764	101.09860	0.01759			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond			109.77327	12.79310	109.77327	12.76239			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond			98.22086	9.96067	98.22086	9.93640			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond			100.00000	55.71875	100.00000	55.58936			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond			215.70757	81.27380	215.70757	80.90804			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond			105.50847	72.51866	105.50847	72.37274			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond			127.58470	2.50331	127.58470	2.49629			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond			273.62971	2.69616	273.62971	2.68342			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond			149.98730	2.58528	149.98730	2.57734			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond			199.45863	2.18935	199.45863	2.18105			0.00	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	23.87614	121.07209	23.81379				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	29.18944	100.00000	29.12413				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	29.18944	100.00000	29.12413				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.66530	52.69690	3.66105				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.47270	33.20196	3.46997				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.74303	31.98407	3.74019				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	42.28831	100.55103	42.19377				0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	84.58855	101.09338	84.39763				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	15.26548	100.83125	15.22822				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	46.27219	100.12935	46.15748				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	42.72383	100.07866	42.61795				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	14.89691	100.80714	14.86057				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	14.89691	100.80714	14.86057				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	11.04586	100.52930	11.01837				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	14.67801	100.79281	14.64221				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	12.04809	100.08975	12.01824				0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	93.57122	100.50743	93.11044				0.00	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	16.57211	100.15766	16.53102			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	10.61634	100.07580	10.59004			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	11.51948	100.08460	11.49093			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	44.19534	100.10209	44.08579			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	10.04229	98.00000	10.01689			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.74459	100.00000	9.71946			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	16.41079	100.15523	16.37010			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	11.49699	100.08737	11.46849			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	13.58917	100.10732	13.55549			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	14.52494	100.11620	14.48893			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	11.02341	100.08283	10.99609			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	11.96390	102.36455	11.93365			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	15.83479	100.12857	15.79554			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	11.33179	100.08579	11.30371			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.49158	100.00000	7.47226			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	12.16816	100.10168	12.13799			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	14.28870	100.12161	14.25328			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	11.12429	100.09179	11.09672			0.00	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	11.79060	100.09811	11.76138				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	13.63373	100.11547	13.59994				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	12.73444	100.10701	12.70288				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	14.17770	100.12057	14.14255				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	14.97689	100.12805	14.93976				0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	13.60043	100.11516	13.56672				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	13.21186	100.11151	13.17911				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	11.95717	100.09968	11.92754				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	11.75729	100.09779	11.72815				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	14.46631	100.12327	14.43044				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	14.29980	100.12172	14.26435				0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	13.84466	100.11745	13.81034				0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	14.48850	100.12348	14.45259				0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	12.45685	100.10439	12.42598				0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.16872	100.09221	11.14104				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.56928	100.07700	9.54558				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	15.12118	100.12940	15.08370				0.00	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	31.30973	100.09221	31.23214			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	19.70927	100.10419	19.66041			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.86180	100.72629	13.82800			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	19.22580	100.09926	19.17816			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	10.45790	100.08547	10.43199			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.39526	98.00000	1.39174			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	10.56897	100.08652	10.54278			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	9.69148	100.07817	9.66746			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	9.99140	100.08103	9.96664			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	12.93429	100.10890	12.90223			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	55.12345	100.20368	54.94722			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	37.76517	100.21459	37.67147			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	59.45070	100.20368	59.26064			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	37.67694	100.19795	37.58348			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.62255	100.07944	1.61853			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.66504	100.38297	0.66339			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.00000	0.87735	100.00000	0.87355			0.00	0	50,000,000.00
FRC17	On 03/06/2014	Spot Bond	100.57737	42.68594	100.57737	42.59050			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29	On 22/07/2014	Spot Bond	101.33365	39.03271	101.33365	38.93490				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	22.92698	100.08266	22.87017				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	17.85834	100.08218	17.81409				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	56.42010	101.28616	56.27879				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.40237	98.45245	10.37697				0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	96.64006	115.36525	96.34577				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	82.60300	101.29693	82.35310				0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	50.00001	100.00000	50.00000				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	42.04423	100.06887	41.94004				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	9.44613	101.11641	9.42250				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.20958	115.36587	5.19649				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	12.76573	100.08387	12.73409				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	12.86355	100.08483	12.83167				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	3.99039	115.54905	3.98035				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	29.31323	113.64754	29.25233				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	3.66172	115.36587	3.65253				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.30249	117.71276	5.28894				0.00	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	9.60675	118.00209	9.58627			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	10.43502	101.27177	10.40889			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	19.75248	100.00000	19.70357			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	19.39966	100.20020	19.35154			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	17.66893	100.17418	17.62511			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	108.10331	4.73000	108.08025			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	17.88396	100.17741	17.83961			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	11.50496	100.07144	11.47645			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	12.70052	100.08326	12.66904			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	33.25593	100.11237	33.17350			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	14.30876	100.09907	14.27330			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	13.89587	100.09502	13.86143			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	95.13219	100.06298	94.89832			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	95.14097	100.06521	94.90706			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	95.17740	100.06023	94.94342			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	95.26719	100.06131	95.03299			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	11.08994	100.08049	11.06247			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	16.80870	100.16123	16.76701			0.00	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	11.07893	100.08038	11.05148				0.00	0	3,000,000.00
FRC97	On 20/03/2015	Spot Bond	97.80179	24.77323	97.80179	24.71310				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	17.35712	100.16949	17.31407				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	15.35760	100.83728	15.32012				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	77.50556	99.94942	77.28394				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	78.34333	101.49845	78.11825				0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	77.62912	99.46188	77.40796				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	78.00799	103.49133	77.78056				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	78.04148	97.69123	77.82216				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	77.47248	100.87998	77.24941				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	77.71059	101.02852	77.48660				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	78.00295	101.21079	77.77781				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	78.18641	101.32512	77.96055				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	18.02101	144.28965	17.96549				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	63.29572	100.90946	63.09213				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	38.13500	103.60434	38.03753				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	19.88436	101.69223	19.83437				0.00	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	14.66758	103.43851	14.63014			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	9.05536	102.25429	9.03248			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.79618	101.76484	8.77454			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	13.84951	100.00000	13.82323			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.79460	261.70847	2.78178			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.69806	273.38978	2.68532			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.83803	256.75899	2.82518			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.28299	123.65104	2.27693			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	6.98754	101.04016	6.97008			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.52004	123.78317	2.51313			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	12.59566	101.29456	12.56412			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	10.76486	101.45459	10.73785			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	77.83376	101.10626	77.61079			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	6.86441	100.92257	6.84708			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	61.21529	100.00005	61.06370			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.20782	98.38735	2.20276			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	92.10045	101.21006	91.87725			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	94.86421	100.00000	94.63228			0.00	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	93.56970	100.42877	93.10697			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.75379	100.00000	0.75196			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	13.36428	104.97509	13.32972			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	90.02362	100.28475	89.58552			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	88.30686	100.19981	87.88563			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	6.58238	100.80772	6.56632			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	17.65796	101.07593	17.61381			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.19078	100.44759	9.16793			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	42.06476	100.17395	41.96043			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.96924	100.76967	15.92941			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	37.87230	100.98200	37.77770			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	65.71747	100.85889	65.51077			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	12.88818	102.64440	12.85552			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	55.31249	100.85054	55.17447			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.68815	108.09035	2.68155			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	1.67214	101.11747	1.66805			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	58.77950	100.16642	58.63373			0.00	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	35.68532	107.16699	35.60083			26,470,246,530.00	247,000	15,349,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	26.41884	108.33117	26.35574			110,931,118,080.00	1,024,000	1,410,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	14.74208	107.16932	14.70717			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	12.72549	109.08100	12.69492			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	12.74173	117.62764	12.70938			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	10.36580	108.91524	10.34094			133,312,253,760.00	1,224,000	2,160,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	10.54264	118.59653	10.51571			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	12.99508	109.40010	12.96430			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	11.62090	86.57971	11.59796			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	16.02353	100.55204	15.98366			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	15.43396	101.32185	15.39529			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	20.33274	101.40666	20.28176			162,250,656,000.00	1,600,000	800,000.00
GFC04	On 11/04/2017	Spot Bond	107.64302	14.18351	107.64302	14.14999			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	103.52727	100.00000	103.25906			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	100.12158	100.00000	99.86286			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	94.54011	100.37860	94.29495			0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	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	97.85523	100.00000	97.59358				0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126	97.87115	99.24126	97.61141				0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	90.01443	98.75737	89.79574				0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721				0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358				0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	99.40089	50.15026	99.40089	50.15025				0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372				0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805				0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111				0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			21,854,000,000,000.00	218,540,000	218,540,000.00	
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.58606	101.20169	7.56707				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	9.42191	101.57032	9.39825				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	7.71391	100.58455	7.69470				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	7.86416	100.59878	7.84458				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	8.15455	100.62628	8.13425				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.13214	100.00000	2.12664				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	8.51484	100.66039	8.49362				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1C	On 25/10/2017	Spot Bond	100.70773	9.01487	100.70773	8.99240			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	30.45379	100.25900	30.37819			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	12.43327	101.08226	12.40286			0.00	0	15,000,000.00
GRT03	On 15/10/2015	Spot Bond	101.25499	15.11430	101.25499	15.07645			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	11.31121	100.11004	11.28317			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	26.37455	101.64234	26.30828			0.00	0	10,000,000.00
GRT06	On 11/12/2017	Spot Bond	100.23736	9.17440	100.23736	9.15163			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	11.64830	99.99999	11.61944			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	19.61070	101.18024	19.56162			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	9.07688	100.20054	9.05435			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			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	52.45753	101.50868	52.45752			0.00	0	0.00
HMS1B3	On 19/02/2013	Spot Bond	101.50868	52.45753	101.50868	52.45752			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00023	100.00000	50.00021			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	76.38681	100.00000	76.24214			0.00	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	80.70412	101.18125	80.46595				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	19.83029	101.21718	19.78065				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	19.99477	107.10005	19.94213				0.00	0	0.00
HMS1C2	On 19/02/2013	Spot Bond	101.59173	52.58474	101.59173	52.58473				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	80.76239	101.22625	80.52397				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	20.12742	101.28016	20.07701				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	17.85977	117.06290	17.80890				0.00	0	0.00
HMS1D2	On 19/02/2013	Spot Bond	101.69896	52.74915	101.69896	52.74913				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	80.86726	101.30724	80.62837				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	20.50909	101.36111	20.45768				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	18.71369	114.94363	18.66125				0.00	0	0.00
HMS1E2	On 19/02/2013	Spot Bond	102.07916	53.33034	102.07916	53.33033				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	81.00702	101.41519	80.76753				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	20.97503	101.46001	20.92242				0.00	0	0.00
HMS1F2	On 19/02/2013	Spot Bond	102.24978	53.68683	102.24978	53.68682				0.00	0	0.00
HMS1G2	On 19/02/2013	Spot Bond	102.77072	54.53525	102.77072	54.53523				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	8.31960	120.49879	8.29794			182,647,968,923.14	1,515,766	42,617,000.00	

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	2.65465	278.97229	2.64194				0.00	0	96,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.65091	279.46415	2.63820				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	8.56959	109.78196	8.54889			30,848,730,760.00		281,000	29,405,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	8.54631	110.08516	8.52562				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.12600	112.95626	1.12600	112.94316				3,691,657,434.00	3,278,559	491,052,620.00
I2038	On 31/01/2038	Spot Bond	1.84000	111.32709	1.84000	111.31201				3,086,215,440.00	1,677,291	243,874,995.00
I2050	On 31/12/2050	Spot Bond	1.97000	117.53608	1.97000	117.51974				4,157,655,450.00	2,110,485	417,834,601.00
IBC01	On 16/03/2015	Spot Bond	94.50000	24.71002	94.50000	24.66502				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	27.65959	111.10415	27.59217			49,330,242,600.00		444,000	222,000.00
IBL12	On 12/03/2013	Spot Bond	100.38955	97.75266	100.38955	97.50679				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	21.92899	101.98179	21.87373				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090	21.27648	100.56090	21.22352				0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	81.20014	99.93156	80.84729				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	62.68513	100.23834	62.52957				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	42.22743	100.38793	42.12249			110,426,723,000.00		1,100,000	550,000.00
IBL20	On 15/03/2014	Spot Bond	104.99431	47.92967	104.99431	47.81806				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	18.27466	110.23108	18.23038				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	13.43588	114.54738	13.40231				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23	On 21/04/2014	Spot Bond	103.99743	44.06843	103.99743	43.96717			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	38.14237	101.06758	38.04702			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	31.26432	100.58995	31.18818			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	30.17463	111.22906	30.09965			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	15.86878	108.02289	15.83158			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	25.76893	100.81617	25.70392			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	9.72487	100.86946	9.70032			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	3.43050	123.12082	3.42142			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	2.20899	127.68743	2.20298			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	20.65202	99.85267	20.60096			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	9.50443	99.84531	9.48092			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	11.99269	108.72274	11.96412			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	21.50707	100.33316	21.45365			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	9.96216	100.11008	9.93746			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	10.39228	100.65809	10.36696			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	9.40545	102.66026	9.38407			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	8.01145	99.50921	7.99360			9,851,411,790.00	99,000	107,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IC02	On 09/05/2013	Spot Bond	100.00000	87.24781	100.00000	87.05689			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00144	100.00000	0.00144			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	22.17556	100.89947	22.12584			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	22.17556	100.89947	22.12584			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	8.55873	101.97863	8.53927			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.40939	100.89947	8.39053			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	15.13920	100.90751	15.10141			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	14.91501	100.84756	14.87779			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	15.13768	99.83295	15.10025			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	20.24447	114.58662	20.19416			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	29.59572	99.86601	29.52252			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	29.59572	99.86601	29.52252			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	9.82150	100.72296	11.64112			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.36074	100.00000	8.34004			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	79.42239	101.81841	79.18959			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	76.36289	101.39919	76.14614			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	66.24169	101.19088	66.03274			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	27.85633	103.56174	27.79218			0.00	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	63.60680	100.41740	63.40750			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	66.09776	100.58388	65.93504			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	85.67183	101.41671	85.48514			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	16.37285	101.24311	16.33139			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	99.30784	50.17366	99.30784	50.17365			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	99.19658	98.65936	99.19658	98.39553			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	96.84487	99.09525	96.59090			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	95.09941	98.99412	94.85476			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	93.41945	98.88812	93.18361			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	91.80088	98.78695	91.57335			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	90.24057	98.68599	90.02093			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	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	87.11217	100.00000	86.90476			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.48431	100,000.00000	0.47797			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	100.00000	80.39648	100.00000	82.39278			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	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	80.21978	100.00000	80.04386			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	65.60060	100.00000	65.47614			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	63.87949	100.00000	63.75829			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	63.03594	100.00000	62.91635			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	62.20354	100.00000	62.08552			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	61.38212	100.00000	61.26567			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	60.57155	100.00000	60.45664			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	59.77169	100.00000	59.65829			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	58.98239	100.00000	58.87049			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	58.20351	100.00000	58.09309			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	57.43492	100.00000	57.32595			0.00	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	56.67647	100.00000	56.56895			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	55.92805	100.00000	55.82194			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	55.18950	100.00000	55.08479			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	77.56711	100.81810	77.34475			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.70300	52.52789	100.70300	52.52788			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	77.65668	100.00000	77.44565			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	97.32056	100.70818	96.82328			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	17.34666	101.98370	17.30294			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	17.11420	106.31357	17.06944			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	16.46636	104.39662	16.42398			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	9.29178	99.99991	9.26876			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	100.06768	100.00000	99.80911			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	32.95042	100.36848	32.86856			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	10.82766	100.00021	10.80085			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	95.35625	100.00000	95.12080			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.25687	6.50000	102.23891			0.00	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	89.40425	101.36114	89.18939				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	87.30342	101.10456	87.09849				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	11.22165	100.08473	11.19385				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	28.06085	101.44140	27.99047				0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	97.85919	100.25042	97.61025				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	88.87749	100.25042	88.45132				0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	95.10444	100.08567	94.86944				0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	94.91577	100.07206	94.68184				0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	99.61219	100.37849	99.35388				0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	92.16344	100.38408	91.71452				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	63.38105	100.38408	63.18251				0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	99.62161	100.37919	99.36327				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	15.94407	100.00000	15.90544				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	10.20420	100.00000	10.17948				0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	85.68011	100.27920	85.29840				0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	82.17913	100.08647	81.80532				0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	84.96023	100.00000	84.69556				0.00	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	81.97229	100.00000	81.67203			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	84.97258	100.00000	84.78034			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	83.97820	100.90615	83.78937			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	54.81124	100.92542	54.67285			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	54.81124	100.92542	54.67285			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	57.19263	101.29332	57.04937			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	48.47501	100.00000	48.35497			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	30.17832	102.06095	30.10221			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	23.20912	101.68471	23.15014			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	64.40606	100.42003	64.24597			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	19.89424	101.24581	19.84443			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	12.26311	101.27443	12.23240			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	9.21706	101.29354	9.19397			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	13.38680	107.00679	13.35532			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	46.49665	105.51634	46.38795		4,431,686,280.00	42,000	40,000.00	
IPL5	On 28/09/2015	Spot Bond	100.55058	16.55523	100.55058	16.51403		0.00	0	0.00	
IPL6	On 28/09/2017	Spot Bond	111.16948	13.65844	111.16948	13.62512		21,344,540,160.00	192,000	12,679,000.00	
IV012	On 26/11/2014	Spot Bond	100.64446	32.71125	100.64446	32.63154		0.00	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	22.74120	100.00026	22.68489				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	22.86800	106.83400	22.81429				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	10.26950	100.08056	10.24405				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	9.21816	100.38986	9.19525				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.41704	117.02647	2.41090				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	3.01700	129.51692	3.00847				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	63.34634	100.38643	63.14573				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	8.37073	99.81973	8.35004				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	8.01330	101.53934	7.99318				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	7.92675	101.19270	7.90691				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.27482	100.25130	0.27414				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	8.41375	99.94061	8.39293				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	56.52406	100.95973	56.38289				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.24967	92.45654	2.24476				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.17847	95.34778	2.17360				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	65.46584	100.52241	65.30475				0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	96.52283	103.46133	96.28497			310,383,990,000.00	3,000,000	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	93.25517	99.88087	93.03230			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	16.08906	114.89453	16.04876			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	9.68494	101.30356	9.66041			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.98498	129.51692	2.97654			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	99.27921	50.18085	99.27921	99.72874			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	99.16760	98.13365	99.16760	97.87270			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	96.33930	99.06633	96.08805			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	94.61285	98.96527	94.37076			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	92.95087	98.85919	92.71745			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	91.34927	98.75808	91.12404			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	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	85.28037	100.00000	85.08159				0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560				0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111				0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783				0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570				0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433				0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369				0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379				0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462				0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618				0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	78.32618	100.00000	78.15846				0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145				0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516				0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957				0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469				0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA332	On 25/05/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	61.96773	100.00000	61.85016			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	61.14943	100.00000	61.03342			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	60.34194	100.00000	60.22745			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	59.54510	100.00000	59.43213			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	58.75879	100.00000	58.64732			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	57.98287	100.00000	57.87286			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	57.21719	100.00000	57.10864			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	56.46162	100.00000	56.35450			0.00	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	55.71603	100.00000	55.61032			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	54.98029	100.00000	54.87598			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	84.52470	99.74330	84.26755			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.84986	100.81205	8.82826			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	37.71141	101.01716	37.61718			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	19.44639	101.02507	19.39779			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	8.80557	100.00000	8.78377			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	77.56711	100.81807	77.34476			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.68775	52.53186	100.68775	99.72491			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	98.92923	100.65963	98.40239			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	77.80980	100.00000	77.58621			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	83.64913	100.00000	83.46807			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	62.92256	100.00000	62.77013			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	52.35534	100.00000	52.22569			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	14.95772	101.04078	14.92034			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	27.02594	100.00000	26.95902			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	86.02405	100.00000	85.83203			0.00	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	85.74642	100.00000	85.55502			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	106.16414	104.62962	105.87787			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.30630	102.42188	2.30104			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	9.68896	101.21431	9.66443			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	93.48541	100.00000	93.26230			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	12.00948	153.49881	11.97175			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	55.78844	101.46222	55.64849			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	21.03049	100.47188	20.97819			0.00	0	15,000,000.00
LGL02	On 13/08/2017	Spot Bond	103.08494	9.50662	103.08494	9.48516		89,065,388,160.00	864,000	5,171,000.00	
LGL03	On 03/04/2018	Spot Bond	101.72477	1.44618	101.72477	1.44292			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	9.80733	100.30391	9.78298			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	20.84361	100.60223	20.79700			0.00	0	10,000,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	4.00395	100.33330	3.99400			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	77.34618	100.80210	77.12512			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	92.02150	98.89515	91.79263			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	57.33544	101.14527	57.19201			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ026	On 11/02/2013	Spot Bond		99.30996	98.92339	99.30996	98.65785			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond		98.95948	92.94422	98.95948	92.71060			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond		98.43044	85.28127	98.43044	85.08559			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond		100.00000	82.95455	100.00000	82.76644		2,000,000,000,000.00	20,000,000	10,000,000.00	
MAQ030	On 11/07/2013	Spot Bond		100.00000	70.32755	100.00000	70.19231			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond		99.38845	50.15337	99.38845	50.15336			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond		99.17027	96.33560	99.17027	96.08410			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond		100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond		101.29323	87.15947	101.29323	86.95597			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond		101.31233	39.09501	101.31233	38.99706			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond		100.54173	93.27832	100.54173	92.81884			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond		100.58073	43.81422	100.58073	43.70753			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		101.30733	27.52564	101.30733	27.45668			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		101.17095	19.49411	101.17095	19.44533			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond		99.84625	15.68064	99.84625	15.64143			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		99.84060	8.57430	99.84060	8.55287			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond		100.25866	59.73969	100.25866	59.58975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP013	On 29/01/2014	Spot Bond	101.08567	55.54716	101.08567	55.40827			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	55.97456	100.00000	55.83595			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	97.07447	100.00000	103.27951			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	43.91140	100.00000	45.46635			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	39.83512	100.00000	39.73648			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	24.33529	100.00000	24.27503			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	22.25658	100.00000	22.20265			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.17701	100.00000	6.16172			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	15.08059	100.00000	15.04325			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	11.21802	109.95029	11.19106		1,209,453,190.00	11,000	69,000.00	
MCB3M	On 13/12/2014	Spot Bond	100.21678	30.49102	100.21678	30.41537			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	58.77451	100.18427	58.62873			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	24.03361	100.20050	23.97399			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	32.37706	101.34831	32.30421			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	32.42644	101.35889	32.35347			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	13.31388	101.41174	13.28390			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	7.78964	103.44664	7.77172			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.46760	103.61067	7.45040			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB3	On 05/10/2016	Spot Bond	101.86568	15.69898	101.86568	15.66352				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	10.29912	104.35890	10.27525				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	10.37612	104.67108	10.35202				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	28.74149	106.18586	28.67432				0.00	0	69,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	16.00621	100.06286	15.96655				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.81655	100.06556	7.79719				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	10.76819	110.15502	10.73913				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	21.07911	107.16233	21.02920				0.00	0	25,400,000.00
MIIL01	On 31/05/2015	Spot Bond	100.44922	22.69988	100.44922	22.64344				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	104.78971	12.25981	104.78971	12.23146				0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	92.38763	100.42970	91.92852				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	11.93010	104.79935	11.90252			200,690,755,250.00		1,915,000	6,676,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	35.54327	110.61908	35.45692			167,698,525,280.00		1,516,000	1,588,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	19.76368	110.59153	19.71567				0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	10.96512	115.34633	10.93756			33,450,435,700.00		290,000	3,001,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	60.43465	102.81634	60.29706				0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	90.01295	98.77372	89.79422				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC13	On 09/04/2013	Spot Bond	98.48888	85.86655	98.48888	85.66806			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.71390	100.00000	5.70006			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.12171	100.00000	0.12142			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	5.98394	100.00000	5.96944			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.05759	100.00000	6.04291			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.56005	100.89771	5.54647			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.63577	100.61875	5.62203			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	5.73266	100.62967	5.71869			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	5.78110	100.63509	5.76702			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	5.83922	100.64159	5.82500			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	5.98450	100.65787	5.96991			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	6.08132	100.66881	6.06649			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	6.18780	100.68074	6.17272			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	6.28458	100.69157	6.26926			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	6.33297	100.69687	6.31753			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	6.91312	100.76218	6.89626			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	7.58904	100.83813	7.57052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.12171	100.00000	0.12142				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.12171	100.00000	0.12142				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	9.60834	103.67668	9.58620				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	37.96934	101.36748	37.87417				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	26.14200	100.92433	26.07674				0.00	0	50,000,000.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	22.39937	100.76441	22.34474				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	10.11820	100.97362	10.09348				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	16.74515	100.60434	16.70436				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	9.21043	100.47967	9.18802				0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	22.25284	112.76469	22.19792			189,331,914,510.00	1,679,000	9,134,000.00	
NBK2B	On 15/09/2015	Spot Bond	100.61353	17.31965	100.61353	17.27653				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	13.99491	122.79495	13.95794			119,847,871,200.00	976,000	4,718,000.00	
NBK4	On 28/10/2024	Spot Bond	32.99078	3.53789	32.99078	3.53512				0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	86.26090	101.43082	86.06116				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	25.26177	108.29303	25.20178				0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	19.91522	101.23516	19.86535				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	7.62585	101.30698	7.60675				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8A		On 24/03/2014	Spot Bond	104.56520	46.73004	104.56520	46.62158		0.00	0	0.00
NBK8B		On 24/03/2014	Spot Bond	100.00004	41.27733	100.00004	41.17511		0.00	0	20,000,000.00
NBK9A		On 23/03/2016	Spot Bond	109.74955	17.83564	109.74955	17.79258	139,491,678,050.00		1,271,000	6,288,000.00
NBK9B		On 23/03/2016	Spot Bond	100.00006	12.91405	100.00006	12.88208		0.00	0	0.00
NBK11		On 31/03/2013	Spot Bond	119.17407	105.01598	119.17407	104.71479		0.00	0	0.00
NCLN19		On 07/03/2013	Spot Bond	100.33399	99.46901	100.33399	99.21577		0.00	0	0.00
NCLN43		On 28/08/2014	Spot Bond	100.00000	34.07004	100.00000	34.00540		0.00	0	0.00
NCLN44		On 17/09/2014	Spot Bond	100.00000	43.03399	100.00000	42.95235		0.00	0	0.00
NCLN45		On 22/09/2014	Spot Bond	100.00000	32.49033	100.00000	32.42869		0.00	0	0.00
NCLN46		On 20/10/2014	Spot Bond	100.00000	30.80785	100.00000	30.74940		0.00	0	0.00
NCLN48		On 25/02/2015	Spot Bond	100.55018	23.27520	100.55018	23.21853		0.00	0	0.00
NCLN49		On 12/03/2013	Spot Bond	100.22266	97.82120	100.22266	97.57553		0.00	0	0.00
NCLN50		On 25/03/2013	Spot Bond	99.94761	94.80343	99.94761	94.57343		0.00	0	0.00
NCLN51		On 26/03/2013	Spot Bond	99.94811	94.51136	99.94811	94.28262		0.00	0	0.00
NCLN52		On 26/03/2013	Spot Bond	99.94811	94.51136	99.94811	94.28262		0.00	0	0.00
NCLN53		On 26/03/2013	Spot Bond	99.94811	94.51136	99.94811	94.28262		0.00	0	0.00
NCLN54		On 31/03/2015	Spot Bond	99.86407	21.85190	99.86407	21.79786		0.00	0	0.00
NCLN55		On 07/04/2015	Spot Bond	101.50309	20.74138	101.50309	20.68932		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN56	On 15/04/2015	Spot Bond	101.36582	20.33318	101.36582	20.28221				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	22.91224	100.40506	22.85530				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	19.09950	80.20911	19.06871				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	17.14223	100.38119	17.09963				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	14.03522	100.00000	14.00859				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	14.96200	101.10639	14.92459				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	15.54502	101.21257	15.50611				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	14.87485	101.03995	14.83767				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	12.98082	101.41775	12.94827				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	15.45996	76.11506	15.43600				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	63.53990	100.41337	63.33639				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	42.15442	100.10537	42.04994				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	42.07854	100.10374	41.97424				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	20.62708	99.82783	20.57608				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	8.37171	100.74066	8.35130				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	9.07494	100.07228	9.05245				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	16.18549	100.06803	16.14538				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN77	On 09/10/2017	Spot Bond	101.43571	8.69048	101.43571	8.66868			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	22.58798	110.75661	22.53305			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	66.90769	105.36061	66.75144			0.00	0	5,813,000.00
NED8	On 08/02/2014	Spot Bond	106.42411	51.73054	106.42411	51.61073		46,613,760,180.00		438,000	3,603,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	8.20008	101.17472	8.17957			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	15.79041	119.90407	15.74948			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	11.52690	108.97397	11.49675			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	91.56673	98.87170	91.34018			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	19.22872	100.47393	19.18090			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.27258	156.96491	5.25539			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	8.49478	115.40836	8.47342			0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	91.34290	98.83767	91.11752			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	74.83796	97.39714	74.68881			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	58.91820	100.19307	58.77205			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	11.31831	114.59979	11.28736			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	13.73654	100.55569	13.70310			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	44.25854	100.53494	44.15082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A14	On 22/05/2013	Spot Bond	100.49411	95.03158	100.49411	94.55427				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	22.28682	100.52625	22.23258				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	11.33343	116.99821	11.30186				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	44.52338	100.56446	44.41498				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	95.19571	100.52540	94.71743				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	22.47961	100.54276	22.42489				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	11.76209	114.44931	11.72996				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	44.83489	100.59918	44.72569				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	95.41453	100.56709	94.93497				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	22.83469	100.57314	22.77909				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	95.44645	100.57316	94.96670				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	95.63023	100.58790	95.14949				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	95.85671	100.65124	95.37455				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	96.15298	100.70756	95.66909				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	10.16095	100.72887	10.13617				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	15.28763	100.67612	15.25037				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	65.17859	134.34526	64.98831				0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA014	On 30/04/2014	Spot Bond	108.59837	44.06721	108.59837	43.96175				0.00	0	34,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	12.07264	125.30314	12.04042				0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	93.00060	100.00000	92.77811				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	12.04931	134.80590	12.01506				0.00	0	32,500,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.66563	171.14853	4.64941				0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	11.02417	135.14144	10.99295				0.00	0	7,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	86.43042	101.23304	86.23014				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	38.68114	101.21485	38.58431				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	38.56605	101.18197	38.46954				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	11.99330	101.47481	11.96386				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	26.20621	100.95122	26.14004				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	78.88836	100.91565	78.66072				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	19.32852	101.05067	19.28021				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	14.77084	100.00000	14.73427				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	14.81887	100.00000	14.78217				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	14.84768	100.00000	14.81092				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	15.53930	100.00000	15.50082				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	16.30775	100.00000	16.26738				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1E1	On 18/10/2015	Spot Bond	100.00000	21.11062	100.00000	21.05834				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	19.28363	108.19161	19.23786				93,261,167,820.00	862,000	79,786,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.59490	100.00000	5.58089				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	15.62305	104.37000	15.59249				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	22.57183	100.00000	22.51593				0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.49104	100.00000	6.47496				0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	86.76274	100.19068	86.35854				0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	100.14628	100.38733	99.88588				0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	51.24973	100.00000	51.15250				0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263				0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	73.06384	100.00000	72.92522				0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	96.28907	100.47782	96.03452				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	42.31029	100.10564	42.20542				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	37.31510	100.09773	37.21943				0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	85.66370	100.09376	85.26863				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	85.78799	100.09863	85.39232				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	60.70530	100.10500	60.51140				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1F	On 15/06/2014	Spot Bond	100.10840	42.43994	100.10840	42.33475			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	37.31378	100.10173	37.21811			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	85.99512	100.10673	85.59848			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	60.74986	100.10663	60.55580			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	42.72974	100.11457	42.62382			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	37.31220	100.10653	37.21653			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	86.36796	100.12130	85.96955			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	43.05004	100.12138	42.94331			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	37.31036	100.11212	37.21469			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	86.69935	100.13423	86.29937			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	45.23278	100.68448	45.12253			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	36.92509	116.98567	36.83021			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	30.04704	91.25497	29.98470			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.85953	40.60007	0.85865			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	5.34000	124.95598	5.31500	125.00514		122,854,222,725,000.00	006,408,750	5,377,596,000.00	
R158	On 15/09/2015	Spot Bond	124.15418	23.22382	124.15418	23.16125			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	15.33078	86.87026	15.30026			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159	On 15/09/2016	Spot Bond	130.95502	17.80105	130.95502	17.75103			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.27906	82.70497	8.26325			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	69.38590	107.05466	69.25168			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.35000	128.47330	7.28000	129.16396		75,644,674,345,800.00	291,792,428	0,252,539,500.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.77610	38.29047	0.77535			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.71333	36.16829	0.71268			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	216.73925	171.26959	217.23709	170.38785		10,836,962,500,000.00	50,000,000	824,897,790.00	
R197	On 07/12/2023	Spot Bond	0.98500	285.50339	0.98500	285.47143		139,480,127,150.00	141,604,190	104,942,543.00	
R201	On 21/12/2014	Spot Bond	5.14500	107.48676	5.11000	107.53607		3,601,659,392,100.00	700,030,980	874,856,180.00	
R202	On 07/12/2033	Spot Bond	1.81500	211.59058	1.81500	211.56212		688,606,936,215.00	379,397,761	945,043,797.00	
R2023	On 28/02/2023	Spot Bond	6.82000	110.10871	6.80500	110.20091		13,532,357,934,920.00	984,216,706	3,110,116,706.00	
R203	On 15/09/2017	Spot Bond	5.75000	113.27422	5.72500	113.36238		6,749,470,899,500.00	173,821,026	5,017,242,000.00	
R204	On 21/12/2018	Spot Bond	6.00500	110.78866	5.98500	110.87420		11,770,599,763,915.00	960,133,183	4,381,689,997.00	
R2048	On 28/02/2048	Spot Bond	108.88836	11.80040	108.88836	11.77209		111,778,257,074,400.00	026,540,000	3,495,714,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	40.10542	100.00000	40.00610		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.14500	102.59775	5.11000	102.61561		4,604,775,000,000.00	895,000,000	1,166,220,000.00	
R207	On 15/01/2020	Spot Bond	6.32500	105.58394	6.29500	105.73758		5,758,758,011,875.00	910,475,575	5,032,517,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond	6.48000	104.08745	6.47000	104.13243			44,509,108,005,360.00	868,689,507	9,602,804,646.00
R209	On 31/03/2036	Spot Bond	8.20500	82.09802	8.13500	82.69004			31,254,962,152,560.00	809,258,032	7,835,808,000.00
R210	On 31/03/2028	Spot Bond	1.44500	164.76017	1.44500	164.73965			31,103,270,975.00	21,524,755	234,989,491.00
R211	On 31/01/2017	Spot Bond	0.16000	114.23785	-0.16000	114.22815			(3,677,760.00)	22,986	1,017,559,698.00
R212	On 31/01/2022	Spot Bond	0.81000	133.16812	0.80000	133.26138			1,527,609,522,420.00	885,937,682	1,537,105,933.00
R213	On 28/02/2031	Spot Bond	7.92500	94.28327	7.84000	95.02464			18,067,904,352,900.00	279,861,748	5,235,733,000.00
R214	On 28/02/2041	Spot Bond	84.68795	10.48674	84.68795	10.46630			179,273,430,682,391.00	116,870,590	6,662,170,590.00
R223C	On 15/03/2013	Spot Bond	98.99493	91.10465	98.99493	90.88009			0.00	0	0.00
R224C	On 15/09/2013	Spot Bond	96.64575	62.33607	96.64575	62.20045			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	94.28171	42.77324	94.28171	42.68207			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.87036	29.84485	91.87036	29.78259			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	88.83566	21.36825	88.83566	21.32490			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	86.87026	15.33078	86.87026	15.30026			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749	11.16271	84.86749	11.14092			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	8.27906	82.70497	8.26325			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	73.61527	97.62766	73.47060			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	50.87165	95.17874	50.76296			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	35.23674	92.80992	35.16301			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R326C	On 21/12/2014	Spot Bond	90.60553	24.75723	90.60553	24.70645				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	17.84867	87.76872	17.81303				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	12.89651	85.82547	12.87123				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	9.48538	83.71772	9.46718				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.11989	81.42381	7.10654				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.72273	77.48625	5.71244				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.48104	75.13464	4.47319				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.66031	72.16183	3.65412				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.93690	70.13136	2.93205				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.38576	68.17127	2.38191				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.96562	66.23386	1.96253				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.76195	63.06100	1.75930				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.49387	61.24492	1.49168				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.31681	59.05342	1.31494				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.13890	57.39997	1.13733				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	0.99393	55.80907	0.99259				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.87483	54.27807	0.87368				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R343C	On 21/06/2023	Spot Bond	52.85822	0.77281	52.85822	0.77181			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.68744	51.49553	0.68658			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.04235	44.45722	1.04120			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.97178	43.11572	0.97074			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.91140	41.83089	0.91045			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.85953	40.60007	0.85865			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.81480	39.42073	0.81399			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.77610	38.29047	0.77535			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.74253	37.20704	0.74183			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.71333	36.16829	0.71268			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	44.88318	100.16140	44.77188			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	81.79566	101.36584	81.55103			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	14.24459	101.68455	14.20879			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	23.98190	100.60342	23.92349			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.33133	100.00000	2.32556			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	98.75830	100.25681	98.50768			0.00	0	500,000.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	89.77694	100.32689	89.34410			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	89.77773	100.32010	89.34492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC11	On 06/09/2013	Spot Bond	100.32441	62.51520	100.32441	62.31514			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	20.56155	101.54349	20.50993			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	84.50684	100.00000	84.37995			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	92.85791	100.26310	92.62166			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	27.14489	101.21857	27.07695			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	105.75584	5.87500	105.73884			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	17.47457	100.60466	17.43200			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	58.40242	101.28378	58.25615			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.25525	100.77784	8.23511			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	98.10757	100.58027	97.84305			0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009		200,000,000,000.00		2,000,000	1,000,000.00
RES18	On 05/02/2018	Spot Bond	100.00000	8.16527	100.00000	8.14482			0.00	0	250,000,000.00
RESB01	On 03/06/2014	Spot Bond	100.38116	43.66766	100.38116	43.55916			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	103.20129	100.60804	102.93309			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	103.81335	100.65009	103.54345			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	34.16743	102.09902	34.08311			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP005	On 31/03/2017	Spot Bond	99.79665	13.92230	99.79665	13.88789			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	11.66198	101.65073	11.63234			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	14.96470	101.46985	14.92675			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	14.96470	101.46985	14.92675			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	81.60590	101.38750	81.36252			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	65.14979	100.62446	64.94528			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	61.71060	100.24328	61.51326			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	58.26153	101.50905	58.11530			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	14.76148	99.91990	14.72495			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	12.87262	99.90988	12.84078			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	85.01487	100.25061	84.61861			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	9.86757	100.36848	9.84305			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	53.40417	100.00000	53.27193			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	44.90316	100.51732	44.79146			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	39.21022	100.00000	39.11523			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	32.51465	100.62598	32.43544			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.22932	5.25000	100.21496			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.70043	100.00000	0.69870			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.79953	100.00000	3.79012				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	8.74202	100.00000	8.72013				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	18.22601	101.48404	18.18473				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	11.41482	115.23085	11.38632			23,622,324,250.00		205,000	5,122,000.00
SBC2	On 28/04/2016	Spot Bond	104.86804	9.93823	104.86804	9.91872				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	14.31153	114.56238	14.27576				0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	12.59580	100.56539	12.56513				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	11.94226	107.95466	11.91398				0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	7.30091	101.20234	7.28264				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	8.26253	100.11990	8.24206				0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	7.33550	101.08312	7.31695				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	7.69011	101.24095	7.67086				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	7.66805	101.21627	7.64885				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	23.40280	107.37565	23.34729			43,701,889,550.00		407,000	14,789,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	92.17327	102.36256	91.95358				0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	11.73343	105.03639	11.70625			21,532,459,950.00		205,000	6,728,000.00
SBK11	On 09/04/2014	Spot Bond	132.16219	43.54157	132.16219	43.41669				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN18	On 14/09/2013	Spot Bond	162.56493	51.30515	162.56493	51.13680			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	84.35955	155.18315	84.06685			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	24.07633	120.12124	24.01385			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	23.99612	120.50039	23.93369			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	23.95608	120.69056	23.89368			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	89.93077	143.06048	89.62709			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	12.72731	106.46393	12.69732			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	24.03907	120.29708	23.97661			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	24.01902	120.39190	23.95657			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	81.28345	215.59863	80.91779			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	93.00060	100.00000	92.77811			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.93059	100.10760	8.90845			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	44.67384	99.06612	44.56415			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	30.87899	100.00010	30.80252			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	11.14930	99.81852	11.12173			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	85.21566	99.79990	84.95470			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	54.33880	100.00000	54.20273			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	12.92346	109.84578	12.89225			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS14	On 07/02/2014	Spot Bond	100.78863	53.93878	100.78863	45.72556				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	11.65734	100.87410	11.62826				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	8.06312	99.99987	8.04315				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.28086	100.00000	1.27801				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.66826	99.99997	8.64679				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	10.13160	113.08735	10.10669				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	11.26441	109.22356	11.23732				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	7.08019	100.77436	7.06292				0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	22.36978	100.47821	22.31536				0.00	0	12,500,000.00
SBS23	On 23/05/2017	Spot Bond	100.50480	10.24519	100.50480	10.22026				0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	8.44411	100.51996	8.42355				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	10.32225	106.95022	10.29785			431,116,336,820.00	4,031,000	2,031,000.00	
SBS3	On 25/05/2026	Spot Bond	102.76906	9.45464	102.76906	9.43300				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	10.06681	104.14309	10.04351			833,144,720.00	8,000	220,000.00	
SBS7	On 26/03/2013	Spot Bond	103.79928	97.91742	103.79928	97.67241				0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	13.88312	120.54819	13.84699			1,446,578,280.00	12,000	1,814,000.00	
SBSI10	On 03/07/2013	Spot Bond	120.15971	82.20154	120.15971	82.01221				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.70377	272.67152	2.69102			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.21870	123.12082	4.20753			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	10.29994	114.44000	10.27118			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.02250	100.00000	4.01254			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.22360	82.63494	0.22311			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.49243	120.42805	4.48035			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.25687	6.50000	102.23891			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	12.19056	100.12305	12.16034		400,492,200,000.00	4,000,000	1,000,000.00	
SHS02	On 29/06/2013	Spot Bond	99.88484	80.75609	99.88484	80.40681			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	21.38293	99.87542	21.33003			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	10.46478	100.24421	10.43882			0.00	0	2,000,000.00
SHS05	On 29/06/2017	Spot Bond	103.11523	11.67435	103.11523	11.64771		721,806,610.00	7,000	41,000.00	
SHS06	On 12/12/2017	Spot Bond	100.24161	1.64525	100.24161	1.64117			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	105.71322	71.97123	105.71322	71.80544			0.00	0	5,000,000.00
SLI2	On 15/08/2016	Spot Bond	112.32955	17.10319	112.32955	17.06181		1,014,560,495,600.00	9,032,000	12,716,000.00	
SMF1	On 27/06/2013	Spot Bond	101.56711	78.68607	101.56711	78.52882			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	105.65786	12.83078	105.65786	12.80074			0.00	0	18,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA1	On 21/08/2014	Spot Bond	100.80059	31.06662	100.80059	30.99082			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	11.70524	100.58343	11.67673			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	17.16622	100.81342	17.12433			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	9.44676	100.58796	9.42375			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	14.80349	107.52630	14.76853			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	19.58161	101.25454	19.53259			0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
SSCP01	On 01/03/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.84715	100.41357	10.82019			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	10.42478	99.94314	10.39898			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	9.21327	101.14726	9.19022			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	9.61544	94.17275	9.59508			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	9.64612	93.82087	9.62576			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	28.35437	104.67610	28.28887			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	7.83221	101.56575	7.81447			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	10.33086	100.11486	10.30525			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	12.61468	107.35953	12.58476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN010	On 15/09/2015	Spot Bond	121.64737	23.75657	121.64737	23.69429			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	1.97855	105.50721	1.97376			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	10.25993	100.00000	10.24114			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	68.79015	100.00000	68.65964			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN928	On 19/07/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	99.38728	50.15367	99.38728	50.15366			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	98.65815	99.28767	98.39408			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	98.13195	99.25974	97.87077			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	97.09715	99.20138	96.84159			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	97.09713	99.20211	96.84157			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	96.84204	99.18693	96.58786			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	96.08512	99.14341	95.83500			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	95.34062	99.09929	95.09446			0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	95.09544	99.07862	94.85059			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	94.36700	99.03521	94.12600			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	90.45274	98.78368	90.23185			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
SYN971	On 20/02/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN973	On 03/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	22.13266	119.55998	22.07575			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	11.06534	111.67266	11.03840			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	39.16105	100.00000	39.07343			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	26.37187	100.00000	26.30657			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	46.94701	104.23307	46.83834			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	99.37012	50.15798	99.37012	50.15797			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	91.34055	98.86706	91.11512			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.66418	98.90887	100.66418	98.63979			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	87.40966	101.16928	87.20437			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	86.20561	101.07247	86.00612			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	18.76852	100.91059	18.72167			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	12.48882	110.02135	12.45861			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	98.75862	100.30600	98.50596			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	44.52597	100.55190	44.41757			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	64.78816	100.62855	64.63032			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A1	On 18/10/2038	Spot Bond	101.17076	6.68320	101.17076	6.66648				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	6.88868	101.20716	6.87144				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	7.92721	103.42947	7.90898				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	8.75033	100.80622	8.72851				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	9.00099	100.83814	8.97854				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.64849	100.90574	2.64252				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	6.63135	100.17362	6.61490				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	6.89317	100.18041	6.87607				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.72042	100.00000	2.71433				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.32998	101.28535	7.31162				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	9.45185	100.89554	9.42826				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.27200	101.45249	8.25124				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	10.28227	101.00134	10.25658				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	12.13196	102.14068	12.10135				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	13.74783	101.44362	13.71334				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	12.07377	101.20953	12.04355				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.06593	101.06155	6.05076				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.52900	101.14347	6.51268			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.57391	105.45079	6.55684			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.45302	101.30716	7.43435			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	7.86279	101.37985	7.84308			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	12.17234	102.14790	12.14162			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	11.79875	101.15653	11.76924			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	14.92297	101.18212	14.88562			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	12.02637	101.20040	11.99627			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	6.68248	101.18212	6.66576			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	6.78522	101.20040	6.76825			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	6.83658	101.20953	6.81947			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	11.87464	101.17116	11.84493			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	12.02637	101.20040	11.99627			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.54742	101.30089	12.51598			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.34967	101.30089	7.33126			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.54742	101.30089	12.51598			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	13.30386	101.44699	13.27048			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	8.37319	101.48350	8.35218			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C3	On 18/07/2016	Spot Bond	101.43786	13.25663	101.43786	13.22338			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	17.01386	102.16719	16.97092			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	12.43253	102.21271	12.40114			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	17.15394	102.19450	17.11063			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	59.68629	99.87885	59.53865			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	26.11471	111.48563	26.05121		45,486,137,040.00		408,000	2,381,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	6.35232	102.36770	6.34011			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	11.55737	111.51511	11.52911		171,844,784,510.00		1,541,000	995,421,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	12.70279	120.69176	12.66969		485,019,268,933.36		4,018,661	285,819,600.00
TN23	On 06/11/2023	Spot Bond	122.92168	11.24144	122.92168	11.21172		212,162,819.68		1,726	109,001,726.00
TN25	On 19/08/2025	Spot Bond	112.54971	12.81345	112.54971	12.78240		2,363,543,910,000.00		21,000,000	177,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	10.28100	105.64973	10.25694		213,940,703,250.00		2,025,000	9,325,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	6.19036	100.66243	6.17527			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	6.33541	100.67816	6.31997			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	6.51908	100.69808	6.50319			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	6.53841	100.70018	6.52246			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	7.44597	100.79857	7.42781			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ6	On 15/04/2022	Spot Bond	101.00182	12.64732	101.00182	12.61640			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	19.92145	101.21676	19.87159			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	8.97506	101.26720	8.95258			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.82547	101.29746	7.80587		21,135,107,244,240.00	208,644,000	66,200,000.00	
TR30	On 31/12/2099	Spot Bond	10.00000	100.20768	10.00000	100.17799			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.20251	9.75000	100.17355			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.20212	100.00000	10.17300			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	50.00000	100.00000	99.72678			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	92.95471	98.80121	92.72141			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	81.43781	97.87620	81.26035			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	72.31159	99.82860	72.16886			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	99.36331	50.15968	99.36331	99.72851			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	76.92439	97.76060	76.76623			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	13.42764	120.75743	13.39265			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	38.73148	101.23503	38.63451			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR042	On 19/04/2016	Spot Bond	101.32511	12.75622	101.32511	12.72427				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	21.63429	101.70719	21.57990				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	14.83888	110.55481	14.80286				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	54.62820	100.00000	68.11983				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	54.84780	100.00000	68.39366				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	54.92100	100.00000	68.48494				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	21.78664	100.80302	21.73348				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	12.82313	100.83292	12.79183				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	9.10850	100.83423	9.08627				0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	99.92584	100.00000	99.66763				0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	99.43875	100.36906	99.18091				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	11.76478	128.75000	11.73814				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	16.16035	121.77342	16.11795			25,085,324,520.00	206,000	94,604,000.00	
WS05	On 01/08/2018	Spot Bond	243.55465	4.04515	243.55465	4.02704				0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	22.42233	107.94222	22.36893				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	110.97172	11.70030	110.97172	11.67181				0.00	0	80,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	9.80573	113.15781	9.78147				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP4	On 28/05/2020	Spot Bond	112.59168	9.65901	112.59168	9.63521			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	9.48736	113.82178	9.46379			0.00	0	0.00
Z006	On 31/08/2013	Spot Bond	96.69614	64.39403	96.69614	64.25387			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	53.12869	95.45272	53.01490			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	17.52670	87.68655	17.49154			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	41.48683	93.89641	41.39918			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	34.55413	92.71091	34.48150			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	14.41095	86.49267	14.38252			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	25.78980	90.84932	25.73649			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	17.49516	87.67412	17.46006			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.13676	67.16812	2.13335			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.45305	100.00000	8.43702			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03404	100.00000	0.03397			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.45305	100.00000	8.43702			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	22.64924	100.00000	22.60626			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	23.17130	100.00000	23.12734			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	21.72247	100.00000	21.68126			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	21.72247	100.00000	21.68126			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA011	On 20/05/2015	Spot Bond	100.00000		20.59760	100.00000	20.55852			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000		20.59760	100.00000	20.55852			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000		19.49392	100.00000	19.45693			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000		19.49392	100.00000	19.45693			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000		18.34457	100.00000	18.30976			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000		18.34457	100.00000	18.30976			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000		17.29579	100.00000	17.26298			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000		17.29579	100.00000	17.26298			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000		16.27604	100.00000	16.24516			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000		16.27604	100.00000	16.24516			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		15.40392	100.00000	15.37470			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000		14.57854	100.00000	14.55088			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000		10.90257	100.00000	10.88188			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000		10.29880	100.00000	10.27926			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000		9.69159	100.00000	9.67320			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000		9.69159	100.00000	9.67320			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000		9.17228	100.00000	9.15488			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA028	On 19/08/2016	Spot Bond	100.00000	8.66434	100.00000	8.64790			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.15349	100.00000	8.13802			0.00	0	0.00
Total for j-Bonds :								886,438,556,890,156.00	,034,260,245	90 602 770 439.00	
Grand Total:								886,438,556,890,156.00	,034,260,245	90 604 492 178.00	