



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 07/02/2013

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 18/03/2013	Foreign Exchange Future			8.92730	8.92730	8.97240	8.97240		11.74	90,174,657.30	10,101	311,929.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	828.97570	0.82898	873.86670	0.87387	828.976	13.36	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	1.67570	0.00168	1.46670	0.00147	1.676	13.36	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	632.46460	0.63246	676.83540	0.67684	632.465	12.47	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	5.16460	0.00516	4.43540	0.00444	5.165	12.47	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	536.21310	0.53621	579.99610	0.58000	536.213	12.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	8.91310	0.00891	7.59610	0.00760	8.913	12.02	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	443.53020	0.44353	485.24010	0.48524	443.530	11.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	16.23020	0.01623	12.84010	0.01284	16.230	11.80	0.00	0	4,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	357.07580	0.35708	396.63000	0.39663	357.076	11.78	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	29.77580	0.02978	24.23000	0.02423	29.776	11.78	8,932.74	300	18,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	316.56820	0.31657	354.75250	0.35475	316.568	11.78	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	39.26820	0.03927	32.35250	0.03235	39.268	11.78	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	278.21900	0.27822	314.83430	0.31483	278.219	11.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	50.91900	0.05092	42.43430	0.04243	50.919	11.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	242.26540	0.24227	277.11570	0.27712	242.265	11.76	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	64.96540	0.06497	54.71570	0.05472	64.965	11.76	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	228.60060		0.22860	262.69280	0.26269	228.601	11.76	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	71.30060		0.07130	60.29280	0.06029	71.301	11.76	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	208.90860		0.20891	241.81150	0.24181	208.909	11.76	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	81.60860		0.08161	69.41150	0.06941	81.609	11.76	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	178.30810		0.17831	209.10280	0.20910	178.308	11.75	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	101.00810		0.10101	86.70280	0.08670	101.008	11.75	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	150.56930		0.15057	179.12050	0.17912	150.569	11.74	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	123.26930		0.12327	106.72050	0.10672	123.269	11.74	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	109.94140		0.10994	130.63350	0.13063	109.941	12.27	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	182.64140		0.18264	158.23350	0.15823	182.641	12.27	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	103.10090		0.10310	122.87570	0.12288	103.101	12.37	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	195.80090		0.19580	170.47570	0.17048	195.801	12.37	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	93.56800		0.09357	112.01390	0.11201	93.568	12.53	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	216.26800		0.21627	189.61390	0.18961	216.268	12.53	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	79.48500		0.07949	95.85300	0.09585	79.485	12.79	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	252.18500		0.25218	223.45300	0.22345	252.185	12.79	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	57.16290		0.05716	69.91630	0.06992	57.163	13.31	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	329.86290		0.32986	297.51630	0.29752	329.863	13.31	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	48.44150		0.04844	59.65490	0.05965	48.441	13.57	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	371.14150		0.37114	337.25490	0.33725	371.142	13.57	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	41.05650		0.04106	50.89760	0.05090	41.056	13.84	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	413.75650		0.41376	378.49760	0.37850	413.757	13.84	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	38.43260		0.03843	47.76930	0.04777	38.433	13.94	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	431.13260		0.43113	395.36930	0.39537	431.133	13.94	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	34.81460		0.03481	43.44140	0.04344	34.815	14.10	0.00	0	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	457.51460		0.45751	421.04140	0.42104	457.515	14.10	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	29.10670		0.02911	36.04110	0.03604	29.107	14.49	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	511.80670		0.51181	473.64110	0.47364	511.807	14.49	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	25.89290	0.02589	32.12540	0.03213	25.893	14.75	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	548.59290	0.54859	509.72540	0.50973	548.593	14.75	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	22.43210	0.02243	27.89210	0.02789	22.432	15.08	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	595.13210	0.59513	555.49210	0.55549	595.132	15.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	19.49550	0.01950	24.28700	0.02429	19.495	15.41	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	642.19550	0.64220	601.88700	0.60189	642.196	15.41	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	16.99940	0.01700	21.21210	0.02121	16.999	15.74	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	689.69940	0.68970	648.81210	0.64881	689.699	15.74	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	5.94060	0.00594	7.66020	0.00766	5.941	18.12	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,078.64060	1.07864	1,035.26020	1.03526	1,078.641	18.12	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	3.61940	0.00362	4.71860	0.00472	3.619	19.19	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,276.31940	1.27632	1,232.31860	1.23232	1,276.319	19.19	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	1.68380	0.00168	2.23040	0.00223	1.684	21.07	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,624.38380	1.62438	1,579.83040	1.57983	1,624.384	21.07	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	0.67620	0.00068	1.03400	0.00103	0.676	21.86	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,923.37620	1.92338	1,878.63400	1.87863	1,923.376	21.86	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	978.02580	0.97803	1,023.07310	1.02307	978.026	14.07	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	0.72580	0.00073	0.67310	0.00067	0.726	14.07	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	928.24240	0.92824	973.26250	0.97326	928.242	13.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	0.94240	0.00094	0.86250	0.00086	0.942	13.80	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	0.35440	0.00035	0.56120	0.00056	0.354	21.85	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,073.05440	2.07305	2,028.16120	2.02816	2,073.054	21.85	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,027.85940	1.02786	1,072.92580	1.07293	1,027.859	14.33	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	0.55940	0.00056	0.52580	0.00053	0.559	14.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.03390	9.03390	9.07960	9.07960		13.19	30,968,209.20	3,428	73,487.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	422.45010	0.42245	457.56810	0.45757	422.450	12.57	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	148.55010	0.14855	137.96810	0.13797	148.550	12.57	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	294.77450	0.29477	322.99530	0.32300	294.775	13.08	0.00	0	2,500.00

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	9.00	Put	260.87450		0.26087	243.39530	0.24340	260.875	13.08	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	189.99940		0.19000	210.23290	0.21023	189.999	14.13	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	456.09940		0.45610	430.63290	0.43063	456.099	14.13	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	164.83650		0.16484	182.78200	0.18278	164.837	14.51	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	530.93650		0.53094	503.18200	0.50318	530.937	14.51	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	110.06870		0.11007	122.61300	0.12261	110.069	15.70	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	776.16870		0.77617	743.01300	0.74301	776.169	15.70	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	91.17170		0.09117	101.69500	0.10169	91.172	16.30	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	907.27170		0.90727	872.09500	0.87210	907.272	16.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	434.70860		0.43471	470.35690	0.47036	434.709	12.53	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	140.80860		0.14081	130.75690	0.13076	140.809	12.53	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	428.54790		0.42855	463.93220	0.46393	428.548	12.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	144.64790		0.14465	134.33220	0.13433	144.648	12.55	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	76.16550		0.07617	85.03030	0.08503	76.166	16.91	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	1,042.26550		1.04227	1,005.43030	1.00543	1,042.266	16.91	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	605.96500		0.60596	646.70410	0.64670	605.965	12.36	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	72.06500		0.07207	67.10410	0.06710	72.065	12.36	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.14680		9.14680	9.19370	9.19370		14.00	0.00	0	26,306.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	246.30360		0.24630	264.76800	0.26477	246.304	15.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	749.50360		0.74950	721.06800	0.72107	749.504	15.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	244.09950		0.24410	262.42200	0.26242	244.100	15.62	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	757.29950		0.75730	728.72200	0.72872	757.299	15.62	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	197.97500		0.19797	213.16480	0.21316	197.975	16.40	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	951.17500		0.95118	919.46480	0.91946	951.175	16.40	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	154.66110		0.15466	166.85570	0.16686	154.661	17.36	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,207.86110		1.20786	1,173.15570	1.17316	1,207.861	17.36	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	248.52990		0.24853	267.16700	0.26717	248.530	15.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	741.72990		0.74173	713.46700	0.71347	741.730	15.55	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
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	592.38010		0.59238	626.91450	0.62691	592.380	12.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	195.58010		0.19558	183.21450	0.18321	195.580	12.96	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	326.02460		0.32602	349.36210	0.34936	326.025	14.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	529.22460		0.52922	505.66210	0.50566	529.225	14.63	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	310.81460		0.31081	333.30130	0.33330	310.815	14.79	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	564.01460		0.56401	539.60130	0.53960	564.015	14.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.25200		9.25200	9.29950	9.29950		14.70	0.00	0	11,667.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	617.07140		0.61707	647.20930	0.64721	617.071	13.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	342.97140		0.34297	325.60930	0.32561	342.971	13.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	606.53430		0.60653	636.33290	0.63633	606.534	14.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	354.53430		0.35453	336.83290	0.33683	354.534	14.04	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	519.37770		0.51938	546.20230	0.54620	519.378	14.57	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	467.37770		0.46738	446.70230	0.44670	467.378	14.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	360.50540		0.36051	380.45380	0.38045	360.505	15.90	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	798.50540		0.79851	770.95380	0.77095	798.505	15.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	641.61330		0.64161	672.52140	0.67252	641.613	13.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	317.51330		0.31751	300.92140	0.30092	317.513	13.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	244.55540		0.24456	258.54250	0.25854	244.555	17.52	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,262.55540		1.26256	1,229.04250	1.22904	1,262.555	17.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	160.09650		0.16010	169.19130	0.16919	160.096	19.47	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,908.09650		1.90810	1,869.69130	1.86969	1,908.096	19.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	593.49760		0.59350	622.87040	0.62287	593.498	14.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	369.39760		0.36940	351.27040	0.35127	369.398	14.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,321.38280		1.32138	1,365.37260	1.36537	1,321.383	13.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	69.38280		0.06938	65.87260	0.06587	69.383	13.86	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	740.10090		0.74010	776.74750	0.77675	740.101	13.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	238.10090		0.23810	227.24750	0.22725	238.101	13.47	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	655.73400		0.65573	687.07690	0.68708	655.734	13.77	0.00	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	8.90	Put	303.73400		0.30373	287.57690	0.28758	303.734	13.77	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.46480		9.46480	9.50970	9.50970		15.42	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,237.50030		1.23750	1,271.33080	1.27133	1,237.500	14.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	322.70030		0.32270	311.63080	0.31163	322.700	14.07	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	744.93800		0.74494	767.54200	0.76754	744.938	15.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	880.13800		0.88014	857.84200	0.85784	880.138	15.73	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,646.36480		1.64636	1,685.95260	1.68595	1,646.365	14.35	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	181.56480		0.18156	176.25260	0.17625	181.565	14.35	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,304.97200		1.30497	1,342.50590	1.34251	1,304.972	14.06	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	290.17200		0.29017	282.80590	0.28281	290.172	14.06	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,269.39570		1.26940	1,306.66960	1.30667	1,269.396	14.03	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	304.59570		0.30460	296.96960	0.29697	304.596	14.03	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.22500		10.22500	10.26030	10.26030		17.39	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,632.24200		1.63224	1,642.83920	1.64284	1,632.242	15.46	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	557.24200		0.55724	532.53920	0.53254	557.242	15.46	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,604.04810		1.60405	1,614.19360	1.61419	1,604.048	15.50	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	579.04810		0.57905	553.89360	0.55389	579.048	15.50	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,580.43760		1.58044	1,586.03790	1.58604	1,580.438	15.61	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	605.43760		0.60544	575.73790	0.57574	605.438	15.61	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.92730		8.92730	8.97240	8.97240		11.74	133,909.50	15	1,546.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	28,570.46080		0.28570	32,264.96850	0.32265	28,570.461	11.77	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	4,840.46080		0.04840	4,024.96850	0.04025	4,840.461	11.77	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	24,925.36290		0.24925	28,447.20600	0.28447	24,925.363	11.76	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	6,195.36290		0.06195	5,207.20600	0.05207	6,195.363	11.76	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	24,226.54170		0.24227	27,711.56990	0.27712	24,226.542	11.76	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	6,496.54170		0.06497	5,471.56990	0.05472	6,496.542	11.76	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	23,538.02600		0.23538	26,985.51250	0.26986	23,538.026	11.76	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	6,808.02600		0.06808	5,745.51250	0.05746	6,808.026	11.76	0.00	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 18/03/2013	Foreign Exchange Future	9.02	Call	10,310.09120		0.10310	12,287.56820	0.12288	10,310.091	12.37		0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	19,580.09120		0.19580	17,047.56820	0.17048	19,580.091	12.37		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.03390		9.03390	9.07960	9.07960		13.19		0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	42,854.78770		0.42855	46,393.22230	0.46393	42,854.788	12.55		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	14,464.78770		0.14465	13,433.22230	0.13433	14,464.788	12.55		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	42,245.00560		0.42245	45,756.80660	0.45757	42,245.006	12.57		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	14,855.00560		0.14855	13,796.80660	0.13797	14,855.006	12.57		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	43,470.86350		0.43471	47,035.69050	0.47036	43,470.863	12.53		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	14,080.86350		0.14081	13,075.69050	0.13076	14,080.864	12.53		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.14680		9.14680	9.19370	9.19370		14.00		0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	50,489.31920		0.50489	53,662.96410	0.53663	50,489.319	13.37		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	26,809.31920		0.26809	25,292.96410	0.25293	26,809.319	13.37		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	51,515.74550		0.51516	54,724.40510	0.54724	51,515.745	13.32		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	25,835.74550		0.25836	24,354.40510	0.24354	25,835.745	13.32		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	51,000.17710		0.51000	54,191.32610	0.54191	51,000.177	13.35		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	26,320.17710		0.26320	24,821.32610	0.24821	26,320.177	13.35		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.02110		14.02110	14.04070	14.04070		10.03		10,894,394.70	777	8,881.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	694.78400		0.69478	714.39320	0.71439	694.784	10.22		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	13.68400		0.01368	13.69320	0.01369	13.684	10.22		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	685.48440		0.68548	704.78430	0.70478	685.484	10.22		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	14.38440		0.01438	14.08430	0.01408	14.384	10.22		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	676.21550		0.67622	695.53420	0.69553	676.216	10.22		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	15.11550		0.01512	14.83420	0.01483	15.115	10.22		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	250.04460		0.25004	273.49500	0.27349	250.045	10.06		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	128.94460		0.12894	132.79500	0.13280	128.945	10.06		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	71.11030		0.07111	85.38730	0.08539	71.110	11.22		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	450.01030		0.45001	444.68730	0.44469	450.010	11.22		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	524.22960		0.52423	544.42810	0.54443	524.230	10.17		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	33.12960		0.03313	33.72810	0.03373	33.130	10.17	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	386.53950		0.38654	408.22960	0.40823	386.539	10.12	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	65.43950		0.06544	67.52960	0.06753	65.439	10.12	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.18250	14.18250		14.20250	14.20250		11.33	11,331,817.50	799	4,790.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	574.75150		0.57475	607.41130	0.60741	574.752	10.88	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	202.25150		0.20225	214.91130	0.21491	202.252	10.88	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	317.70890		0.31771	347.91970	0.34792	317.709	11.67	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	475.20890		0.47521	485.41970	0.48542	475.209	11.67	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	227.84270		0.22784	253.62950	0.25363	227.843	12.41	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	695.34270		0.69534	701.12950	0.70113	695.343	12.41	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	194.53770		0.19454	218.06650	0.21807	194.538	12.77	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	812.03770		0.81204	815.56650	0.81557	812.038	12.77	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	580.91470		0.58091	613.54730	0.61355	580.915	10.86	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	198.41470		0.19841	211.04730	0.21105	198.415	10.86	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	587.12040		0.58712	619.72640	0.61973	587.120	10.85	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	194.62040		0.19462	207.22640	0.20723	194.620	10.85	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	114.77590		0.11478	131.84410	0.13184	114.776	13.86	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,232.27590	1.23228	1,229.34410	1.22934	1,232.276	13.86	0.00	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	297.78910		0.29779	327.20420	0.32720	297.789	11.81	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	515.28910		0.51529	524.70420	0.52470	515.289	11.81	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,189.91210		2.18991	2,210.83530	2.21084	2,189.912	13.69	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	7.41210		0.00741	8.33530	0.00834	7.412	13.69	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,218.47520		1.21848	1,241.53390	1.24153	1,218.475	10.95	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	35.97520		0.03598	39.03390	0.03903	35.975	10.95	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.35410	14.35410		14.37570	14.37570		11.98	0.00	0	500.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	400.60950		0.40061	438.45040	0.43845	400.609	12.78	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	796.50950		0.79651	812.75040	0.81275	796.509	12.78	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	397.75790		0.39776	435.46750	0.43547	397.758	12.80	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	803.65790		0.80366	819.76750	0.81977	803.658	12.80	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	403.47990		0.40348	441.45160	0.44145	403.480	12.76	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	789.37990		0.78938	805.75160	0.80575	789.380	12.76	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.51440		14.51440	14.53720	14.53720		12.40	0.00	0	3.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	530.54150		0.53054	575.72040	0.57572	530.542	13.10	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	916.14150		0.91614	938.52040	0.93852	916.141	13.10	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	527.56650		0.52757	572.64870	0.57265	527.567	13.12	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	923.16650		0.92317	945.44870	0.94545	923.166	13.12	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	533.53100		0.53353	578.81140	0.57881	533.531	13.08	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	909.13100		0.90913	931.61140	0.93161	909.131	13.08	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09540		0.09540	0.09600	0.09600		19.96	0.00	0	24,061.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	7.27700		0.00007	10.67950	0.00011	7.277	22.35	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,467.27700		0.01467	1,410.67950	0.01411	1,467.277	22.35	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	598.73380		0.00599	653.78850	0.00654	598.734	19.62	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	58.73380		0.00059	53.78850	0.00054	58.734	19.62	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	87.73080		0.00088	109.92910	0.00110	87.731	19.96	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	547.73080		0.00548	509.92910	0.00510	547.731	19.96	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09660		0.09660	0.09720	0.09720		18.72	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	813.51330		0.00814	869.42450	0.00869	813.513	18.23	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	153.51330		0.00154	149.42450	0.00149	153.513	18.23	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	283.83570		0.00284	320.30860	0.00320	283.836	18.72	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	623.83570		0.00624	600.30860	0.00600	623.836	18.72	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	91.18850		0.00091	107.90880	0.00108	91.189	20.60	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,431.18850		0.01431	1,387.90880	0.01388	1,431.189	20.60	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.98950		11.98950	12.13720	12.13720		12.18	28,259,251.50	2,357	32,966.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	995.40510		0.99541	1,141.66010	1.14166	995.405	13.93	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	5.90510		0.00591	4.46010	0.00446	5.905	13.93	0.00	0	1,250.00

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	11.01	Call	985.58730		0.98559	1,131.79060	1.13179	985.587	13.88		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	6.08730		0.00609	4.59060	0.00459	6.087	13.88		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	37.56070		0.03756	58.51030	0.05851	37.561	14.35		0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	688.06070		0.68806	561.31030	0.56131	688.061	14.35		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	1,024.89230		1.02489	1,171.29150	1.17129	1,024.892	14.08		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	5.39230		0.00539	4.09150	0.00409	5.392	14.08		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	1,005.22860		1.00523	1,151.53360	1.15153	1,005.229	13.98		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	5.72860		0.00573	4.33360	0.00433	5.729	13.98		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.13960		12.13960	12.28850	12.28850		12.95		6,118,358.40	504	32,787.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	962.56920		0.96257	1,093.78710	1.09379	962.569	12.32		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	62.96920		0.06297	45.28710	0.04529	62.969	12.32		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	954.03300		0.95403	1,084.92130	1.08492	954.033	12.31		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	64.43300		0.06443	46.42130	0.04642	64.433	12.31		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	945.52390		0.94552	1,076.07980	1.07608	945.524	12.31		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	65.92390		0.06592	47.57980	0.04758	65.924	12.31		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.29790		12.29790	12.44840	12.44840		13.58		0.00	0	14,970.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	497.33700		0.49734	566.30740	0.56631	497.337	13.68		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	549.43700		0.54944	467.90740	0.46791	549.437	13.68		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	662.24910		0.66225	749.49660	0.74950	662.249	13.09		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	354.34910		0.35435	291.09660	0.29110	354.349	13.09		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	657.06160		0.65706	743.79900	0.74380	657.062	13.10		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	359.16160		0.35916	295.39900	0.29540	359.162	13.10		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	337.20410		0.33720	383.90030	0.38390	337.204	14.65		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	889.30410		0.88930	785.50030	0.78550	889.304	14.65		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	651.91270		0.65191	738.13710	0.73814	651.913	13.12		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	364.01270		0.36401	299.73710	0.29974	364.013	13.12		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	538.43810		0.53844	612.77380	0.61277	538.438	13.50		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	490.53810		0.49054	414.37380	0.41437	490.538	13.50		0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future			12.44520		12.44520	12.59650	12.59650		14.05	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,383.58900		1.38359	1,515.92390	1.51592	1,383.589	12.72	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	138.38900		0.13839	119.42390	0.11942	138.389	12.72	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,200.20510		1.20021	1,317.98550	1.31799	1,200.205	12.85	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	198.00510		0.19801	164.48550	0.16449	198.005	12.85	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,164.33700		1.16434	1,280.33220	1.28033	1,164.337	12.88	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	212.13700		0.21214	176.83220	0.17683	212.137	12.88	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,129.12810		1.12913	1,243.30160	1.24330	1,129.128	12.91	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	226.92810		0.22693	189.80160	0.18980	226.928	12.91	0.00	0	0.00
2025	On 07/02/2013	Bond Future			113.03384		113.03384	113.03465	113.03465			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	2,043.84000		2.04384	2,044.65000	2.04465	2,043.840		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	2,033.84000		2.03384	2,034.65000	2.03465	2,033.840		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	2,023.84000		2.02384	2,024.65000	2.02465	2,023.840		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			114.41733		114.41733	114.40715	114.40715			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	1,003.66000		1.00366	993.48000	0.99348	1,003.660		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			111.40254		111.40254	111.41305	111.41305			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	5,412.54000		5.41254	5,423.05000	5.42305	5,412.540		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	5,402.54000		5.40254	5,413.05000	5.41305	5,402.540		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	5,392.54000		5.39254	5,403.05000	5.40305	5,392.540		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			112.76593		112.76593	112.76572	112.76572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On 02/05/2013	Bond Future	111.60	Call	1,161.45000	1.16145	1,161.24000	1.16124	1,161.450	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			118.21532	118.21532	118.22603	118.22603		0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Call	5,225.32000	5.22532	5,236.03000	5.23603	5,225.320	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	5,215.32000	5.21532	5,226.03000	5.22603	5,215.320	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	5,205.32000	5.20532	5,216.03000	5.21603	5,205.320	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			119.66232	119.66232	119.66172	119.66172		0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	2,064.50000	2.06450	2,063.90000	2.06390	2,064.500	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			489.53300	489.53300	489.15400	489.15400		0.00	0	0.00
AL7T	On 02/05/2013	Index Future			495.22900	495.22900	495.03700	495.03700		0.00	0	12.00
AL7T	On 01/08/2013	Index Future			501.72100	501.72100	501.52600	501.52600		0.00	0	0.00
AL7T	On 07/11/2013	Index Future			508.83500	508.83500	508.63700	508.63700		0.00	0	0.00
ALBI	On 07/02/2013	Index Future			436.06000	436.06000	435.56300	435.56300		562,517,400.00	129	0.00
ALBI	On 02/05/2013	Index Future			440.85400	440.85400	440.80100	440.80100		167,524,520.00	38	913.00
ALBI	On 01/08/2013	Index Future			446.63300	446.63300	446.57900	446.57900		0.00	0	79.00
ALBI	On 07/11/2013	Index Future			452.96600	452.96600	452.91100	452.91100		0.00	0	80.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.19060	9.19060	9.22360	9.22360	8.31	11,488,250.00	1,250	12,310.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	682.60780	0.68261	715.73480	0.71573	682.608	11.14	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	2.00780	0.00201	2.13480	0.00213	2.008	11.14	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	872.92170	0.87292	906.01500	0.90602	872.922	12.60	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	0.92170		0.00092	1.01500	0.00102	0.922	12.60	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	823.12040		0.82312	856.22360	0.85622	823.120	12.22	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	1.12040		0.00112	1.22360	0.00122	1.120	12.22	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	773.36960		0.77337	806.48240	0.80648	773.370	11.84	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	1.36960		0.00137	1.48240	0.00148	1.370	11.84	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.24050		9.24050	9.27380	9.27380			6,006,325.00	650	11,080.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	500.50000		0.50050	533.80000	0.53380	500.500		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	490.50000		0.49050	523.80000	0.52380	490.500		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	480.50000		0.48050	513.80000	0.51380	480.500		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.29500		9.29500	9.32990	9.32990		10.18	0.00	0	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	519.68040		0.51968	554.05650	0.55406	519.680	9.88	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	124.68040		0.12468	124.15650	0.12416	124.680	9.88	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	512.88000		0.51288	547.11080	0.54711	512.880	9.88	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	127.88000		0.12788	127.21080	0.12721	127.880	9.88	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	291.13640		0.29114	317.41700	0.31742	291.136	10.18	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	296.13640		0.29614	287.51700	0.28752	296.136	10.18	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	592.47360		0.59247	627.88550	0.62789	592.474	9.89	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	97.47360		0.09747	97.98550	0.09799	97.474	9.89	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	526.53480		0.52653	561.05260	0.56105	526.535	9.87	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	121.53480		0.12153	121.15260	0.12115	121.535	9.87	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.34530		9.34530	9.38030	9.38030		10.76	0.00	0	610.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	325.99900		0.32600	348.26530	0.34827	325.999	11.03	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	440.69900		0.44070	427.96530	0.42797	440.699	11.03	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	322.53580		0.32254	344.59240	0.34459	322.536	11.06	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	447.23580		0.44724	434.29240	0.43429	447.236	11.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	319.11190		0.31911	340.95580	0.34096	319.112	11.08	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	453.81190		0.45381	440.65580	0.44066	453.812	11.08	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.75240		9.75240	9.78360	9.78360		12.74	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,571.99690		2.57200	2,603.45610	2.60346	2,571.997	12.76	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	69.59690		0.06960	69.85610	0.06986	69.597	12.76	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,526.49650		2.52650	2,557.92900	2.55793	2,526.496	12.73	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	74.09650		0.07410	74.32900	0.07433	74.096	12.73	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,481.22430		2.48122	2,512.62640	2.51263	2,481.224	12.69	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	78.82430		0.07882	79.02640	0.07903	78.824	12.69	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.95720		8.95720	8.98440	8.98440		10.64	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	325.98460		0.32598	350.47330	0.35047	325.985	10.89	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	28.78460		0.02878	26.07330	0.02607	28.785	10.89	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	342.74410		0.34274	367.51620	0.36752	342.744	10.90	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	25.54410		0.02554	23.11620	0.02312	25.544	10.90	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	334.32510		0.33433	358.95890	0.35896	334.325	10.89	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	27.12510		0.02713	24.55890	0.02456	27.125	10.89	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.04650		9.04650	9.07470	9.07470		12.31	0.00	0	50.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	305.26790		0.30527	325.46300	0.32546	305.268	12.26	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	218.76790		0.21877	210.76300	0.21076	218.768	12.26	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	315.94350		0.31594	336.52690	0.33653	315.943	12.25	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	209.44350		0.20944	201.82690	0.20183	209.443	12.25	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	310.57480		0.31057	330.96470	0.33096	310.575	12.26	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	214.07480		0.21407	206.26470	0.20626	214.075	12.26	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.10020		0.10020	0.11760	0.11760			0.00	0	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.04790		0.04790	0.05770	0.05770			0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.00450		0.00450	0.01750	0.01750			0.00	0	24,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.16820		0.16820	0.33340	0.33340			0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.06010		0.06010	0.06920	0.06920			0.00	0	67,300.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.04360		0.04360	0.04980	0.04980			0.00	0	70,400.00
CF CANDO CACS	On 26/02/2013	Can-Do Future			3,765.62460	3,765.62460	3,130.89110	3,130.89110				0.00	0	40.00
CF CANDO CACT	On 26/02/2013	Can-Do Future			8,557.36420	8,557.36420	4,291.57360	4,291.57360				0.00	40	0.00
CF CANDO CACU	On 26/02/2013	Can-Do Future			0.02190		0.02190	0.01980	0.01980			0.00	0	88,000.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.08470		0.08470	0.09050	0.09050			0.00	0	5,000.00
CF CANDO CACW	On 26/02/2013	Can-Do Future			0.04270		0.04270	0.03790	0.03790			0.00	0	34,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.76020		9.76020	9.84920	9.84920		11.83	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	628.15310	0.62815	716.96550	0.71697	628.153	12.24		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	7.95310	0.00795	7.76550	0.00777	7.953	12.24		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	618.43210	0.61843	707.23150	0.70723	618.432	12.16		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	8.23210	0.00823	8.03150	0.00803	8.232	12.16		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	608.72250	0.60872	697.50760	0.69751	608.723	12.08		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	8.52250	0.00852	8.30760	0.00831	8.523	12.08		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.88750		9.88750	9.97750	9.97750		12.90	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	487.86440	0.48786	554.73470	0.55473	487.864	12.28		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	140.36440	0.14036	117.23470	0.11723	140.364	12.28		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	481.48030	0.48148	547.87000	0.54787	481.480	12.29		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	143.98030	0.14398	120.37000	0.12037	143.980	12.29		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	475.15170	0.47515	541.05950	0.54106	475.152	12.31		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	147.65170	0.14765	123.55950	0.12356	147.652	12.31		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAAD	On 12/02/2013	Any day expiry			9.17330	9.17330	9.20570	9.20570		7.59	0.00	0	0.00
DAAD	On 12/02/2013	Any day expiry	8.84	Call	333.48250	0.33348	366.23090	0.36623	333.483	12.13	0.00	0	0.00
DAAD	On 12/02/2013	Any day expiry	8.84	Put	0.18250	0.00018	0.53090	0.00053	0.183	12.13	0.00	0	0.00
DAAD	On 12/02/2013	Any day expiry	8.85	Call	323.51060	0.32351	356.29200	0.35629	323.511	11.98	0.00	0	0.00
DAAD	On 12/02/2013	Any day expiry	8.85	Put	0.21060	0.00021	0.59200	0.00059	0.211	11.98	0.00	0	0.00
DAAD	On 12/02/2013	Any day expiry	8.86	Call	313.54330	0.31354	346.36070	0.34636	313.543	11.83	0.00	0	0.00
DAAD	On 12/02/2013	Any day expiry	8.86	Put	0.24330	0.00024	0.66070	0.00066	0.243	11.83	0.00	0	0.00
DAAD	On 12/02/2013	Any day expiry	9.19	Call	27.86480	0.02786	48.42520	0.04843	27.865	8.30	0.00	0	4,000.00
DAAD	On 12/02/2013	Any day expiry	9.19	Put	44.56480	0.04456	32.72520	0.03273	44.565	8.30	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry			11.92960	11.92960	12.07250	12.07250		13.43	0.00	20,000	0.00
DAEU	On 07/02/2013	Any day expiry	12.05	Call	0.00000	0.00000	45.84200	0.04584	0.000	13.43	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.05	Put	120.40000	0.12040	23.34200	0.02334	120.400	13.43	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.06	Call	0.00000	0.00000	40.57240	0.04057	0.000	13.43	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.06	Put	130.40000	0.13040	28.07240	0.02807	130.400	13.43	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.10	Call	0.00000	0.00000	24.11670	0.02412	0.000	13.43	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.10	Put	170.40000	0.17040	51.61670	0.05162	170.400	13.43	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.04	Call	0.00000	0.00000	52.72450	0.05272	0.000	13.43	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.04	Put	110.40000	0.11040	20.22450	0.02022	110.400	13.43	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.40820	12.40820	12.55950	12.55950		13.93	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	848.64790	0.84865	943.12170	0.94312	848.648	13.14	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	350.44790	0.35045	293.62170	0.29362	350.448	13.14	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	859.71490	0.85971	955.56520	0.95557	859.715	13.11	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	341.51490	0.34151	286.06520	0.28607	341.515	13.11	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	854.16360	0.85416	949.10590	0.94911	854.164	13.13	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	345.96360	0.34596	289.60590	0.28961	345.964	13.13	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry			9.71270	9.71270	9.80110	9.80110		11.77	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.81	Call	28.38710	0.02839	59.96610	0.05997	28.387	13.20	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAFR	On 13/02/2013	Any day expiry	9.81	Put	125.68710		0.12569	68.86610	0.06887	125.687	13.20	0.00	0	5,000.00
DAFR	On 13/02/2013	Any day expiry	9.89	Call	15.19960		0.01520	33.59370	0.03359	15.200	14.25	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.89	Put	192.49960		0.19250	122.49370	0.12249	192.500	14.25	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.90	Call	14.05820		0.01406	31.16870	0.03117	14.058	14.38	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.90	Put	201.35820		0.20136	130.06870	0.13007	201.358	14.38	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.91	Call	13.00380		0.01300	28.90710	0.02891	13.004	14.51	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.91	Put	210.30380		0.21030	137.80710	0.13781	210.304	14.51	0.00	0	5,000.00
DAUS	On 07/02/2013	Any day expiry			8.88470		8.88470	8.92680	8.92680		12.56	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.61	Call	274.70000		0.27470	316.83290	0.31683	274.700	12.56	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.61	Put	0.00000		0.00000	0.03290	0.00003	0.000	12.56	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	9.05	Call	0.00000		0.00000	1.84580	0.00185	0.000	12.56	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	9.05	Put	165.30000		0.16530	125.04580	0.12505	165.300	12.56	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.59	Call	294.70000		0.29470	336.82370	0.33682	294.700	12.56	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.59	Put	0.00000		0.00000	0.02370	0.00002	0.000	12.56	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.60	Call	284.70000		0.28470	326.82790	0.32683	284.700	12.56	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.60	Put	0.00000		0.00000	0.02790	0.00003	0.000	12.56	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry			8.88800		8.88800	8.93300	8.93300		11.65	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.09	Call	9.27020		0.00927	18.31610	0.01832	9.270	13.45	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.09	Put	211.27020		0.21127	175.31610	0.17532	211.270	13.45	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.10	Call	8.41760		0.00842	16.87330	0.01687	8.418	13.55	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.10	Put	220.41760		0.22042	183.87330	0.18387	220.418	13.55	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.11	Call	7.64070		0.00764	15.53950	0.01554	7.641	13.64	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.11	Put	229.64070		0.22964	192.53950	0.19254	229.641	13.64	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	8.95	Call	33.78400		0.03378	54.80610	0.05481	33.784	12.12	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	8.95	Put	95.78400		0.09578	71.80610	0.07181	95.784	12.12	0.00	0	15,000.00
DAUS	On 15/02/2013	Any day expiry			8.88910		8.88910	8.93420	8.93420		11.80	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	9.00	Call	26.02080		0.02602	42.23230	0.04223	26.021	12.77	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	9.00	Put	136.92080		0.13692	108.03230	0.10803	136.921	12.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 15/02/2013	Any day expiry	8.81	Call	111.74260		0.11174	149.48700	0.14949	111.743	12.37	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Put	32.64260		0.03264	25.28700	0.02529	32.643	12.37	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.85	Call	84.91410		0.08491	119.80490	0.11980	84.914	12.11	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	8.85	Put	45.81410		0.04581	35.60490	0.03560	45.814	12.11	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Call	67.22080		0.06722	99.52700	0.09953	67.221	11.92	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Put	58.12080		0.05812	45.32700	0.04533	58.121	11.92	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Call	126.40550		0.12641	165.32890	0.16533	126.405	12.49	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Put	27.30550		0.02731	21.12890	0.02113	27.306	12.49	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Call	118.97710		0.11898	157.33110	0.15733	118.977	12.43	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Put	29.87710		0.02988	23.13110	0.02313	29.877	12.43	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.90220		8.90220	8.94780	8.94780		11.52	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,052.29370		1.05229	1,097.87980	1.09788	1,052.294	17.83	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	0.09370		0.00009	0.07980	0.00008	0.094	17.83	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	902.40600		0.90241	947.98100	0.94798	902.406	16.45	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	0.20600		0.00021	0.18100	0.00018	0.206	16.45	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Call	802.54590		0.80255	848.11370	0.84811	802.546	15.48	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Put	0.34590		0.00035	0.31370	0.00031	0.346	15.48	0.00	0	5,000.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	313.62500		0.31363	356.56090	0.35656	313.625	11.89	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	11.42500		0.01143	8.76090	0.00876	11.425	11.89	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	304.65760		0.30466	347.37750	0.34738	304.658	11.87	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	12.45760		0.01246	9.57750	0.00958	12.458	11.87	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	295.76680		0.29577	338.25710	0.33826	295.767	11.86	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	13.56680		0.01357	10.45710	0.01046	13.567	11.86	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	211.99690		0.21200	251.33650	0.25134	211.997	11.74	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	29.79690		0.02980	23.53650	0.02354	29.797	11.74	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	52.97440		0.05297	70.62120	0.07062	52.974	12.40	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	170.77440		0.17077	142.82120	0.14282	170.774	12.40	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.35	Call	10.08320		0.01008	14.95710	0.01496	10.083	14.82	0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	9.35	Put	457.88320		0.45788	417.15710	0.41716	457.883	14.82	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry			8.93700		8.93700	8.98220	8.98220		11.82	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	108.13280		0.10813	126.65750	0.12666	108.133	12.60	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	231.13280		0.23113	204.45750	0.20446	231.133	12.60	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	46.19640		0.04620	55.92740	0.05593	46.196	14.00	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	459.19640		0.45920	423.72740	0.42373	459.196	14.00	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	114.56370		0.11456	133.87470	0.13387	114.564	12.50	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	217.56370		0.21756	191.67470	0.19167	217.564	12.50	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	111.30580		0.11131	130.22090	0.13022	111.306	12.55	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	224.30580		0.22431	198.02090	0.19802	224.306	12.55	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	938.57000		0.93857	983.68540	0.98369	938.570	13.51	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	1.57000		0.00157	1.48540	0.00149	1.570	13.51	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	839.68380		0.83968	884.57100	0.88457	839.684	13.13	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	2.68380		0.00268	2.37100	0.00237	2.684	13.13	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	121.34740		0.12135	141.46550	0.14147	121.347	12.40	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	204.34740		0.20435	179.26550	0.17927	204.347	12.40	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			8.97460		8.97460	9.01990	9.01990		12.34	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	176.62440		0.17662	197.99750	0.19800	176.624	12.77	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	252.02440		0.25202	228.09750	0.22810	252.024	12.77	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	173.04170		0.17304	194.09940	0.19410	173.042	12.81	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	258.44170		0.25844	234.19940	0.23420	258.442	12.81	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	187.80570		0.18781	210.13610	0.21014	187.806	12.64	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	233.20570		0.23321	210.23610	0.21024	233.206	12.64	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	95.33730		0.09534	108.74730	0.10875	95.337	14.05	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	470.73730		0.47074	438.84730	0.43885	470.737	14.05	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	180.27940		0.18028	201.96930	0.20197	180.279	12.73	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	245.67940		0.24568	222.06930	0.22207	245.679	12.73	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	980.70180		0.98070	1,025.45200	1.02545	980.702	13.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	8.00	Put	6.10180		0.00610	5.55200	0.00555	6.102	13.25	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	883.51700		0.88352	927.72190	0.92772	883.517	12.91	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	8.91700		0.00892	7.82190	0.00782	8.917	12.91	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			9.01330		9.01330	9.05890	9.05890			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	336.70000		0.33670	291.10000	0.29110	336.700		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	0.00000		0.00000	18.90000	0.01890	0.000		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	26.70000		0.02670	0.00000	0.00000	26.700		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	0.00000		0.00000	8.90000	0.00890	0.000		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	36.70000		0.03670	0.00000	0.00000	36.700		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	46.70000		0.04670	1.10000	0.00110	46.700		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	913.30000		0.91330	958.90000	0.95890	913.300		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			9.04830		9.04830	9.09430	9.09430		13.25	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	294.25500		0.29425	322.89460	0.32289	294.255	13.25	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	295.95500		0.29596	278.59460	0.27859	295.955	13.25	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	290.27350		0.29027	318.36480	0.31836	290.273	13.29	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	301.97350		0.30197	284.06480	0.28406	301.973	13.29	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	196.11230		0.19611	216.29660	0.21630	196.112	14.35	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	497.81230		0.49781	471.99660	0.47200	497.812	14.35	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	974.25190		0.97425	1,019.32860	1.01933	974.252	12.96	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	25.95190		0.02595	25.02860	0.02503	25.952	12.96	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	298.62700		0.29863	327.48120	0.32748	298.627	13.23	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	290.32700		0.29033	273.18120	0.27318	290.327	13.23	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.07970		9.07970	9.12610	9.12610		13.35	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	286.65540		0.28666	312.58420	0.31258	286.655	13.84	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	396.95540		0.39696	376.48420	0.37648	396.955	13.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	9.20	Call	283.22410		0.28322	308.93570	0.30894	283.224	13.87	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	403.52410		0.40352	382.83570	0.38284	403.524	13.87	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	279.83680		0.27984	305.32960	0.30533	279.837	13.91	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	410.13680		0.41014	389.22960	0.38923	410.137	13.91	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	142.97500		0.14297	157.72930	0.15773	142.975	16.02	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	863.27500		0.86328	831.62930	0.83163	863.275	16.02	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.08460		9.08460	9.13090	9.13090		13.54	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	343.43090		0.34343	371.79490	0.37179	343.431	13.44	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	318.83090		0.31883	300.89490	0.30089	318.831	13.44	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	243.40580		0.24341	266.05260	0.26605	243.406	14.42	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	508.80580		0.50881	485.15260	0.48515	508.806	14.42	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,020.06620		1.02007	1,064.32610	1.06433	1,020.066	13.07	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	35.46620		0.03547	33.42610	0.03343	35.466	13.07	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	352.17370		0.35217	380.52640	0.38053	352.174	13.39	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	307.57370		0.30757	289.62640	0.28963	307.574	13.39	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	347.77880		0.34778	376.13660	0.37614	347.779	13.42	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	313.17880		0.31318	295.23660	0.29524	313.179	13.42	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.12180		9.12180	9.16850	9.16850		13.71	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	304.70780		0.30471	329.15890	0.32916	304.708	14.40	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	492.90780		0.49291	470.65890	0.47066	492.908	14.40	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	181.07210		0.18107	196.88040	0.19688	181.072	16.17	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	899.27210		0.89927	868.38040	0.86838	899.272	16.17	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	327.74850		0.32775	353.52400	0.35352	327.748	14.17	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	445.94850		0.44595	425.02400	0.42502	445.948	14.17	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	311.10190		0.31110	335.92680	0.33593	311.102	14.33	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	479.30190		0.47930	457.42680	0.45743	479.302	14.33	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	307.88630		0.30789	332.52390	0.33252	307.886	14.36	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	486.08630		0.48609	464.02390	0.46402	486.086	14.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry			9.15520		9.15520	9.20210	9.20210		14.04	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	210.31470		0.21031	225.71180	0.22571	210.315	16.34	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	935.11470		0.93511	903.61180	0.90361	935.115	16.34	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	356.72690		0.35673	380.94850	0.38095	356.727	14.48	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	491.52690		0.49153	468.84850	0.46885	491.527	14.48	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	353.37100		0.35337	377.41940	0.37742	353.371	14.51	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	498.17100		0.49817	475.31940	0.47532	498.171	14.51	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	350.05060		0.35005	373.92660	0.37393	350.051	14.54	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	504.85060		0.50485	481.82660	0.48183	504.851	14.54	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	360.11850		0.36012	384.51430	0.38451	360.118	14.44	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	484.91850		0.48492	462.41430	0.46241	484.918	14.44	0.00	0	1,200.00
DAUS	On 28/02/2014	Any day expiry			9.33180		9.33180	9.37850	9.37850		15.09	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	669.78940		0.66979	698.57780	0.69858	669.789	14.60	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	447.98940		0.44799	430.07780	0.43008	447.989	14.60	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	678.60750		0.67861	707.63920	0.70764	678.608	14.55	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	436.80750		0.43681	419.13920	0.41914	436.808	14.55	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	674.18400		0.67418	703.09390	0.70309	674.184	14.58	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	442.38400		0.44238	424.59390	0.42459	442.384	14.58	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.34060		9.34060	9.38710	9.38710		15.25	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	689.31550		0.68932	717.94980	0.71795	689.316	14.63	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	458.71550		0.45872	440.84980	0.44085	458.716	14.63	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	698.08200		0.69808	726.96260	0.72696	698.082	14.58	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	447.48200		0.44748	429.86260	0.42986	447.482	14.58	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	693.68280		0.69368	722.44200	0.72244	693.683	14.60	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	453.08280		0.45308	435.34200	0.43534	453.083	14.60	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			118.09229		118.09229	113.63216	113.63216			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	5,082.29000		5.08229	622.16000	0.62216	5,082.290		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On 07/02/2013	Bond Future	112.99	Call	5,102.29000		5.10229	642.16000	0.64216	5,102.290		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	5,092.29000		5.09229	632.16000	0.63216	5,092.290		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			113.66284		113.66284	113.66227	113.66227			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	346.66000		0.34666	346.09000	0.34609	346.660		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			8.74500		91.30412	8.78104	90.99478			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.54	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.54	Put	1,791.81000		1.79181	2,101.15000	2.10115	1,791.810		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Put	1,703.12000		1.70312	2,012.46000	2.01246	1,703.120		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Put	1,614.56000		1.61456	1,923.90000	1.92390	1,614.560		0.00	0	0.00
ES33	On 02/05/2013	Bond Future			8.84725		88.44967	8.86372	88.31070			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	79,269.41000		79.26941	79,130.44000	79.13044	79,269.410		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			8.93749		89.60904	8.95446	89.46826			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	516.84000		0.51684	376.06000	0.37606	516.840		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	78,557.71000		78.55771	78,416.93000	78.41693	78,557.710		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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 07/02/2013	GOVI			436.01500	436.01500	435.53100	435.53100			959,233,000.00	220	0.00
GOVI	On 07/02/2013	GOVI	432.99	Call	30,250.00000	3.02500	25,410.00000	2.54100	30,250.000		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	30,150.00000	3.01500	25,310.00000	2.53100	30,150.000		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	30,050.00000	3.00500	25,210.00000	2.52100	30,050.000		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			440.79600	440.79600	440.76900	440.76900			0.00	0	91.00
GOVI	On 02/05/2013	GOVI	432.99	Call	78,060.00000	7.80600	77,790.00000	7.77900	78,060.000		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	77,960.00000	7.79600	77,690.00000	7.76900	77,960.000		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	77,860.00000	7.78600	77,590.00000	7.75900	77,860.000		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			446.57500	446.57500	446.54600	446.54600			0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	5,850.00000	0.58500	5,560.00000	0.55600	5,850.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	5,750.00000	0.57500	5,460.00000	0.54600	5,750.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	5,650.00000	0.56500	5,360.00000	0.53600	5,650.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			452.90600	452.90600	452.87700	452.87700			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	69,160.00000	6.91600	68,870.00000	6.88700	69,160.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	69,060.00000	6.90600	68,770.00000	6.87700	69,060.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	68,960.00000	6.89600	68,670.00000	6.86700	68,960.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	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
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	198.39400		198.39400	198.39800	198.39800			27,775,160.00	14	0.00
IGOV	On 02/05/2013	Index Future	200.61400		200.61400	200.80700	200.80700			0.00	0	459.00
IGOV	On 01/08/2013	Index Future	203.26900		203.26900	203.46400	203.46400			0.00	0	147.00
IGOV	On 07/11/2013	Index Future	206.17700		206.17700	206.37400	206.37400			0.00	0	7.00
ILBI	On 07/02/2013	Index Future	537.00100		537.00100	537.28700	537.28700			982,711,830.00	183	0.00
ILBI	On 02/05/2013	Index Future	543.55100		543.55100	543.84000	543.84000			994,698,330.00	183	183.00
J157	On 15/09/2015	Interest Rate Swap	8.82200	0.02000	8.82200	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	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	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	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	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	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	5.08000	94.92000			0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future	5.07000	94.93000	5.07000	5.07000	94.93000			0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future	5.05000	94.95000	5.05000	5.05000	94.95000			0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future	5.03000	94.97000	5.04000	5.04000	94.96000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.02000		94.98000	5.04000	94.96000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.01000		94.99000	5.03000	94.97000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.02000		94.98000	5.03000	94.97000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.06000		94.94000	5.08000	94.92000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.17000		94.83000	5.19000	94.81000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.29000		94.71000	5.31000	94.69000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.44000		94.56000	5.45000	94.55000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.58000		94.42000	5.60000	94.40000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.44210		7.44210	7.53840	7.53840		8.19		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	553.36030		0.55336	649.23630	0.64924	553.360	10.76		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	1.26030		0.00126	0.83630	0.00084	1.260	10.76		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	543.44000		0.54344	639.28170	0.63928	543.440	10.68		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	1.34000		0.00134	0.88170	0.00088	1.340	10.68		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	533.52520		0.53353	629.32980	0.62933	533.525	10.59		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	1.42520		0.00143	0.92980	0.00093	1.425	10.59		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.49540		7.49540	7.59270	7.59270		9.71		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	260.70420		0.26070	333.66070	0.33366	260.704	9.85		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	105.30420		0.10530	80.96070	0.08096	105.304	9.85		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	254.29990		0.25430	326.52450	0.32652	254.300	9.84		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	108.89990		0.10890	83.82450	0.08382	108.900	9.84		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	247.98230		0.24798	319.46500	0.31947	247.982	9.83		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	112.58230		0.11258	86.76500	0.08677	112.582	9.83		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			6.74500		110.77455	6.76065	110.65659				86,847,247.20	784	0.00
R023	On 07/02/2013	Bond Future	7.04	Call	2,195.82000		2.19582	2,077.86000	2.07786	2,195.820			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

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	7.05	Call	2,269.24000		2.26924	2,151.28000	2.15128	2,269.240		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Call	2,342.59000		2.34259	2,224.63000	2.22463	2,342.590		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			6.79276		108.19384	6.80890	108.07473			0.00	0	3,490.00
R023	On 02/05/2013	Bond Future	7.05	Call	1,878.26000		1.87826	1,759.15000	1.75915	1,878.260		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	1,950.42000		1.95042	1,831.31000	1.83131	1,950.420		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	1,806.04000		1.80604	1,686.93000	1.68693	1,806.040		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			6.84585		109.61212	6.86261	109.49134			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	3,142.30000		3.14230	3,021.52000	3.02152	3,142.300		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	3,211.67000		3.21167	3,090.89000	3.09089	3,211.670		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	3,280.98000		3.28098	3,160.20000	3.16020	3,280.980		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			5.30000		125.15404	5.30523	125.14003		1.82	671,701,732.68	5,367	0.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,587.91000		2.58791	2,573.90000	2.57390	2,587.910		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		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	3,158.93000		3.15893	3,144.92000	3.14492	3,158.930		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		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,674.94000		3.67494	3,660.93000	3.66093	3,674.940		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		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,803.48000		3.80348	3,789.47000	3.78947	3,803.480		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,931.84000		3.93184	3,917.83000	3.91783	3,931.840		0.00	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	6.80	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	1.97	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.31433	119.83066	5.30894	119.84379			1.73	0.00	0	19,451.00
R157	On 02/05/2013	Bond Future	5.35	Call	444.28000	0.44428	453.71000	0.45371	444.280		1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	357.44000	0.35744	353.74000	0.35374	357.440		1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	457.59000	0.45759	467.14000	0.46714	457.590		1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	346.42000	0.34642	342.84000	0.34284	346.420		1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	431.20000	0.43120	440.51000	0.44051	431.200		1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	368.70000	0.36870	364.88000	0.36488	368.700		1.74	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.31138	121.40139	5.30529	121.41464			1.60	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,945.76000	91.94576	91,959.01000	91.95901	91,945.760		1.72	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		1.72	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.31272	116.31541	5.30567	116.32877			1.48	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	930.99000	0.93099	940.68000	0.94068	930.990		1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	369.76000	0.36976	366.09000	0.36609	369.760		1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	906.29000	0.90629	915.86000	0.91586	906.290		1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	382.70000	0.38270	378.91000	0.37891	382.700		1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	918.59000	0.91859	928.23000	0.92823	918.590		1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	376.18000	0.37618	372.46000	0.37246	376.180		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			7.29000	129.21373	7.31573	128.95036			11.07	3,203,337,580.43	24,791	0.00
R186	On 07/02/2013	Bond Future	7.00	Call	0.00000	0.00000	0.00000	0.00000	0.000		10.97	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.00	Put	3,021.68000	3.02168	3,285.05000	3.28505	3,021.680		10.97	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	0.00000	0.00000	75.22000	0.07522	0.000		11.07	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Put	410.95000	0.41095	749.54000	0.74954	410.950		11.07	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
R186	On 07/02/2013	Bond Future	7.29	Call	0.00000	0.00000	185.57000	0.18557	0.000	11.09	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	7.29	Put	0.00000	0.00000	448.94000	0.44894	0.000	11.09	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	7.75	Call	4,596.12000	4.59612	4,332.75000	4.33275	4,596.120	11.36	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	7.75	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.36	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.00	Call	6,996.95000	6.99695	6,733.58000	6.73358	6,996.950	11.51	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.51	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.45	Call	11,154.45000	11.15445	10,891.08000	10.89108	11,154.450	11.66	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	11.66	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.47	Call	11,334.48000	11.33448	11,071.11000	11.07111	11,334.480	11.66	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	11.66	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	7.50	Call	2,127.55000	2.12755	1,865.77000	1.86577	2,127.550	11.21	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	7.50	Put	0.00000	0.00000	1.59000	0.00159	0.000	11.21	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.50	Call	11,603.79000	11.60379	11,340.42000	11.34042	11,603.790	11.66	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	11.66	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.55	Call	12,050.66000	12.05066	11,787.29000	11.78729	12,050.660	11.66	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	11.66	0.00	0	0.00	
R186	On 07/02/2013	Bond Future	8.32	Call	9,974.53000	9.97453	9,711.16000	9.71116	9,974.530	11.66	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	11.66	0.00	0	0.00	
R186	On 02/05/2013	Bond Future			7.36996	130.56021	7.37584	130.50120		11.53	39,168,063.00	300	67,326.00	
R186	On 02/05/2013	Bond Future	7.75	Call	5,118.08000	5.11808	5,091.35000	5.09135	5,118.080	11.66	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.75	Put	1,381.41000	1.38141	1,413.69000	1.41369	1,381.410	11.66	0.00	0	100.00	
R186	On 02/05/2013	Bond Future	7.39	Call	2,971.30000	2.97130	2,957.61000	2.95761	2,971.300	11.50	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.39	Put	2,770.32000	2.77032	2,815.64000	2.81564	2,770.320	11.50	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.40	Call	3,022.40000	3.02240	3,008.37000	3.00837	3,022.400	11.50	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.40	Put	2,721.30000	2.72130	2,766.28000	2.76628	2,721.300	11.50	0.00	0	150.00	
R186	On 02/05/2013	Bond Future	7.41	Call	3,073.99000	3.07399	3,059.63000	3.05963	3,073.990	11.50	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.41	Put	2,672.88000	2.67288	2,717.53000	2.71753	2,672.880	11.50	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	6.75	Call	743.25000	0.74325	743.34000	0.74334	743.250	11.30	0.00	0	350.00	

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	6.75	Put	7,186.61000		7.18661	7,245.71000	7.24571	7,186.610	11.30	0.00	0	0.00
R186	On 01/08/2013	Bond Future			7.43605		126.98682	7.44214	126.92693		11.97	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	117,714.41000		117.71441	117,654.52000	117.65452	117,714.410	12.47	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	12.47	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	3,343.47000		3.34347	3,328.58000	3.32858	3,343.470	11.90	0.00	0	4,000.00
R186	On 01/08/2013	Bond Future	7.25	Put	5,192.59000		5.19259	5,237.59000	5.23759	5,192.590	11.90	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.50923		128.78684	7.51555	128.72604		12.10	0.00	0	480.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,850.35000		8.85035	8,817.69000	8.81769	8,850.350	12.48	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,980.68000		2.98068	3,008.82000	3.00882	2,980.680	12.48	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,911.03000		8.91103	8,878.20000	8.87820	8,911.030	12.49	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,951.44000		2.95144	2,979.41000	2.97941	2,951.440	12.49	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,971.86000		8.97186	8,938.86000	8.93886	8,971.860	12.50	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,922.45000		2.92245	2,950.25000	2.95025	2,922.450	12.50	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	12,731.46000		12.73146	12,689.20000	12.68920	12,731.460	12.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,547.19000		1.54719	1,565.73000	1.56573	1,547.190	12.70	0.00	0	130.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 07/02/2013	Bond Future			217.02489		217.02489	217.04311	217.04311			33,421,833.06	154	0.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,034.89000		4.03489	4,053.11000	4.05311	4,034.890		0.00	0	0.00
R189	On 07/02/2013	Bond Future	212.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Call	4,024.89000		4.02489	4,043.11000	4.04311	4,024.890		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Call	4,014.89000		4.01489	4,033.11000	4.03311	4,014.890		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

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			285.66316		285.66316	285.69692	285.69692			181,396,106.60	635	0.00
R197	On 07/02/2013	Bond Future	278.99	Call	6,673.16000		6.67316	6,706.92000	6.70692	6,673.160		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	6,663.16000		6.66316	6,696.92000	6.69692	6,663.160		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	6,653.16000		6.65316	6,686.92000	6.68692	6,653.160		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			289.15954		289.15954	289.16590	289.16590			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	6,769.54000		6.76954	6,775.90000	6.77590	6,769.540		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	6,759.54000		6.75954	6,765.90000	6.76590	6,759.540		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	6,749.54000		6.74954	6,755.90000	6.75590	6,749.540		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			5.11500		107.61644	5.11994	107.60744		1.22	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	246.38000		0.24638	255.38000	0.25538	246.380		0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	878.98000		0.87898	869.98000	0.86998	878.980		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		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	1,953.23000		1.95323	1,944.23000	1.94423	1,953.230		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		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,042.10000		2.04210	2,033.10000	2.03310	2,042.100		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		0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,130.87000		2.13087	2,121.87000	2.12187	2,130.870		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		0.00	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			5.10627		108.89205	5.10032	108.90157		1.04	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.06000		0.00006	0.07000	0.00007	0.060	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,707.26000		1.70726	1,697.75000	1.69775	1,707.260	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.07000		0.00007	0.08000	0.00008	0.070	0.98	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,690.93000		1.69093	1,681.42000	1.68142	1,690.930	0.98	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.05000		0.00005	0.06000	0.00006	0.050	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,723.58000		1.72358	1,714.07000	1.71407	1,723.580	0.97	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.07038		105.91542	5.06333	105.92499		0.96	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,669.74000		68.66974	68,679.31000	68.67931	68,669.740	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			5.00493		107.41673	4.99614	107.42636		0.85	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	209.82000		0.20982	214.12000	0.21412	209.820	0.83	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	434.87000		0.43487	429.54000	0.42954	434.870	0.83	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	214.44000		0.21444	218.79000	0.21879	214.440	0.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	428.49000		0.42849	423.21000	0.42321	428.490	0.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	205.27000		0.20527	209.51000	0.20951	205.270	0.83	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	441.32000		0.44132	435.93000	0.43593	441.320	0.83	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			211.40350		211.40350	211.42360	211.42360			256,643,849.00	1,214	0.00
R202	On 07/02/2013	Bond Future	204.99	Call	6,413.50000		6.41350	6,433.60000	6.43360	6,413.500		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	6,403.50000		6.40350	6,423.60000	6.42360	6,403.500		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	6,393.50000		6.39350	6,413.60000	6.41360	6,393.500		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			213.82439		213.82439	213.99061	213.99061			0.00	0	49,442.00



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	2,784.39000		2.78439	2,950.61000	2.95061	2,784.390		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	2,774.39000		2.77439	2,940.61000	2.94061	2,774.390		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	2,764.39000		2.76439	2,930.61000	2.93061	2,764.390		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			5.72000		113.48961	5.72043	113.48779		3.95	1,472,868,158.58	12,978	0.00
R203	On 07/02/2013	Bond Future	5.54	Call	0.00000		0.00000	0.03000	0.00003	0.000	3.91	0.00	0	0.00
R203	On 07/02/2013	Bond Future	5.54	Put	763.71000		0.76371	765.56000	0.76556	763.710	3.91	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,632.80000		1.63280	1,630.98000	1.63098	1,632.800	4.04	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.04	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Call	3,032.18000		3.03218	3,030.36000	3.03036	3,032.180	4.14	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	4.14	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	3,439.55000		3.43955	3,437.73000	3.43773	3,439.550	4.16	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	4.16	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,845.03000		3.84503	3,843.21000	3.84321	3,845.030	4.19	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	4.19	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Call	5,010.30000		5.01030	5,008.48000	5.00848	5,010.300	4.21	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	4.21	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,844.36000		5.84436	5,842.54000	5.84254	5,844.360	4.21	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	4.21	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	3,236.10000		3.23610	3,234.28000	3.23428	3,236.100	4.15	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	4.15	0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.76918		110.61252	5.74834	110.69634		3.94	0.00	0	10,716.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,127.81000		1.12781	1,183.70000	1.18370	1,127.810	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	603.41000		0.60341	575.48000	0.57548	603.410	3.98	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,152.13000		1.15213	1,208.60000	1.20860	1,152.130	3.98	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	587.77000		0.58777	560.42000	0.56042	587.770	3.98	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,103.77000		1.10377	1,159.07000	1.15907	1,103.770	3.97	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	619.35000		0.61935	590.83000	0.59083	619.350	3.97	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.79986		112.06245	5.77755	112.14732		3.74	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,849.25000		98.84925	98,934.12000	98.93412	98,849.250	3.96	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	3.96	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.84034		109.49133	5.81623	109.57732		3.66	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,261.81000		107.26181	107,347.80000	107.34780	107,261.810	3.91	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	3.91	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,683.05000		1.68305	1,734.70000	1.73470	1,683.050	3.72	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,151.15000		1.15115	1,116.81000	1.11681	1,151.150	3.72	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,703.49000		1.70349	1,755.48000	1.75548	1,703.490	3.72	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,136.16000		1.13616	1,102.16000	1.10216	1,136.160	3.72	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,724.05000		1.72405	1,776.37000	1.77637	1,724.050	3.72	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,121.31000		1.12131	1,087.64000	1.08764	1,121.310	3.72	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,163.14000		1.16314	1,205.02000	1.20502	1,163.140	3.66	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,629.01000		1.62901	1,584.90000	1.58490	1,629.010	3.66	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 07/02/2013	Bond Future			5.97500		111.03371	5.98048	111.00538		5.39	888,269,680.00	8,000	0.00
R204	On 07/02/2013	Bond Future	7.29	Call	6,548.65000		6.54865	6,520.32000	6.52032	6,548.650	5.75	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	5.75	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	7,312.33000		7.31233	7,284.00000	7.28400	7,312.330	5.75	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	5.75	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	9,654.46000		9.65446	9,626.13000	9.62613	9,654.460	5.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/02/2013	Bond Future	7.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.75	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	9,885.02000		9.88502	9,856.69000	9.85669	9,885.020	5.75	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	5.75	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	10,114.94000		10.11494	10,086.61000	10.08661	10,114.940	5.75	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	5.75	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.03288		112.26428	6.01758	112.34040		5.34	0.00	0	6,807.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,937.47000		1.93747	1,995.69000	1.99569	1,937.470	5.44	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	618.94000		0.61894	601.04000	0.60104	618.940	5.44	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,971.01000		1.97101	2,029.64000	2.02964	1,971.010	5.44	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	603.50000		0.60350	586.01000	0.58601	603.500	5.44	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,904.20000		1.90420	1,962.01000	1.96201	1,904.200	5.43	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	634.68000		0.63468	616.37000	0.61637	634.680	5.43	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.07499		109.70932	6.05882	109.78641		5.42	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,825.82000		100.82582	100,902.91000	100.90291	100,825.820	5.71	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	5.71	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.12271		111.26449	6.10553	111.34255		5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,451.50000		2.45150	2,500.02000	2.50002	2,451.500	5.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,649.96000		1.64996	1,620.42000	1.62042	1,649.960	5.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,477.63000		2.47763	2,526.41000	2.52641	2,477.630	5.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,631.09000		1.63109	1,601.81000	1.60181	1,631.090	5.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,587.33000		4.58733	4,651.18000	4.65118	4,587.330	5.53	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	691.08000		0.69108	676.87000	0.67687	691.080	5.53	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,425.52000		2.42552	2,473.77000	2.47377	2,425.520	5.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,669.00000		1.66900	1,639.19000	1.63919	1,669.000	5.29	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			5.12500		102.68788	5.12502	102.68786		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	331.48000		0.33148	331.50000	0.33150	331.480	0.49	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.50	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	113.33000		0.11333	113.35000	0.11335	113.330	0.50	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	743.13000		0.74313	743.11000	0.74311	743.130	0.56	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.56	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	787.89000		0.78789	787.87000	0.78787	787.890	0.56	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.56	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	832.63000		0.83263	832.61000	0.83261	832.630	0.56	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.56	0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.10636		103.91350	5.09266	103.92284		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	1,174.74000		1.17474	1,165.40000	1.16540	1,174.740	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	1,167.79000		1.16779	1,158.45000	1.15845	1,167.790	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	1,181.69000		1.18169	1,172.35000	1.17235	1,181.690	0.39	0.00	0	0.00
R206	On 01/08/2013	Bond Future			4.96331		101.51375	4.94197	101.52316		0.32	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,515.64000		30.51564	30,525.05000	30.52505	30,515.640	0.35	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	0.35	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.41687		102.95266	4.36400	102.96214		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	36.47000		0.03647	40.76000	0.04076	36.470	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	57.41000		0.05741	52.22000	0.05222	57.410	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	37.24000		0.03724	41.59000	0.04159	37.240	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	56.39000		0.05639	51.26000	0.05126	56.390	0.13	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/11/2013	Bond Future	4.29	Call	35.70000		0.03570	39.94000	0.03994	35.700	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	58.44000		0.05844	53.20000	0.05320	58.440	0.13	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 07/02/2013	Bond Future			6.27000		105.98940	6.28058	105.92879		6.44	77,372,262.00	730	0.00
R207	On 07/02/2013	Bond Future	7.66	Call	7,609.01000		7.60901	7,548.40000	7.54840	7,609.010	6.83	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	6.83	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	8,337.29000		8.33729	8,276.68000	8.27668	8,337.290	6.83	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	6.83	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	10,381.47000		10.38147	10,320.86000	10.32086	10,381.470	6.83	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	6.83	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	10,633.23000		10.63323	10,572.62000	10.57262	10,633.230	6.83	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	6.83	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	10,884.17000		10.88417	10,823.56000	10.82356	10,884.170	6.83	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	6.83	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.32625		107.20589	6.32681	107.20278		6.72	0.00	0	5,051.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,757.88000		1.75788	1,764.15000	1.76415	1,757.880	6.79	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,073.65000		1.07365	1,083.03000	1.08303	1,073.650	6.79	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,790.31000		1.79031	1,796.54000	1.79654	1,790.310	6.80	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,051.03000		1.05103	1,060.37000	1.06037	1,051.030	6.80	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,725.76000		1.72576	1,732.07000	1.73207	1,725.760	6.79	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,096.62000		1.09662	1,106.04000	1.10604	1,096.620	6.79	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.37797		104.97473	6.37857	104.97151		6.78	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	97,403.54000		97.40354	97,400.32000	97.40032	97,403.540	7.10	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	7.10	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.43254		106.46274	6.43319	106.45939		6.68	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,208.10000		3.20810	3,210.49000	3.21049	3,208.100	6.75	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,839.94000		1.83994	1,845.68000	1.84568	1,839.940	6.75	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,238.83000		3.23883	3,241.21000	3.24121	3,238.830	6.76	0.00	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	1,819.95000		1.81995	1,825.68000	1.82568	1,819.950	6.76		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,177.51000		3.17751	3,179.92000	3.17992	3,177.510	6.75		0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,860.11000		1.86011	1,865.87000	1.86587	1,860.110	6.75		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			6.41000		104.62150	6.42056	104.55454		7.54	746,265,159.50		7,133	0.00
R208	On 07/02/2013	Bond Future	8.00	Call	9,497.53000		9.49753	9,430.57000	9.43057	9,497.530	8.01		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.01		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	9,777.98000		9.77798	9,711.02000	9.71102	9,777.980	8.01		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.01		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	14,018.67000		14.01867	13,951.71000	13.95171	14,018.670	8.01		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.01		0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	0.00000		0.00000	0.00000	0.00000	0.000	7.39		0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Put	2,642.01000		2.64201	2,708.97000	2.70897	2,642.010	7.39		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	8,250.86000		8.25086	8,183.90000	8.18390	8,250.860	8.01		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.01		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	8,649.78000		8.64978	8,582.82000	8.58282	8,649.780	8.01		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.01		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	9,216.02000		9.21602	9,149.06000	9.14906	9,216.020	8.01		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.01		0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.46382		102.42249	6.46437	102.41909		8.02		0.00	0	15,418.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,250.40000		2.25040	2,257.20000	2.25720	2,250.400	8.09		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,047.34000		1.04734	1,057.54000	1.05754	1,047.340	8.09		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,175.03000		2.17503	2,181.95000	2.18195	2,175.030	8.08		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,093.81000		1.09381	1,104.13000	1.10413	1,093.810	8.08		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 02/05/2013	Bond Future	6.65	Call	2,212.56000		2.21256	2,219.42000	2.21942	2,212.560	8.09	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,070.39000		1.07039	1,080.65000	1.08065	1,070.390	8.09	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.51209		103.76504	6.51268	103.76150		7.98	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,720.57000		94.72057	94,717.03000	94.71703	94,720.570	8.38	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	8.38	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.56781		101.83998	6.56843	101.83637		8.23	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,673.33000		3.67333	3,676.45000	3.67645	3,673.330	8.38	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,276.95000		2.27695	2,283.68000	2.28368	2,276.950	8.38	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,307.14000		6.30714	6,308.61000	6.30861	6,307.140	8.70	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,060.43000		1.06043	1,065.51000	1.06551	1,060.430	8.70	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,606.71000		3.60671	3,609.86000	3.60986	3,606.710	8.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,324.74000		2.32474	2,331.50000	2.33150	2,324.740	8.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,639.95000		3.63995	3,643.08000	3.64308	3,639.950	8.37	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,300.75000		2.30075	2,307.49000	2.30749	2,300.750	8.37	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			8.17500		82.44932	8.20077	82.22540		14.85	192,766,510.16	2,338	0.00
R209	On 07/02/2013	Bond Future	8.63	Call	3,814.93000		3.81493	3,591.01000	3.59101	3,814.930	15.04	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	0.00000		0.00000	0.00000	0.00000	0.000	15.04	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Call	5,402.65000		5.40265	5,178.73000	5.17873	5,402.650	15.14	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	0.00000		0.00000	0.00000	0.00000	0.000	15.14	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Call	6,330.44000		6.33044	6,106.52000	6.10652	6,330.440	15.20	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	15.20	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	7,165.01000		7.16501	6,941.09000	6.94109	7,165.010	15.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/02/2013	Bond Future	9.06	Put	0.00000		0.00000	0.00000	0.00000	0.000	15.25	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	7,464.78000		7.46478	7,240.86000	7.24086	7,464.780	15.27	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	15.27	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	6,711.66000		6.71166	6,487.74000	6.48774	6,711.660	15.22	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	15.22	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	7,089.76000		7.08976	6,865.84000	6.86584	7,089.760	15.25	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	15.25	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.25736		80.12326	8.26326	80.07273		16.57	0.00	0	8,814.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,618.93000		1.61893	1,613.94000	1.61394	1,618.930	16.46	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,782.87000		3.78287	3,828.41000	3.82841	3,782.870	16.46	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,555.36000		1.55536	1,550.78000	1.55078	1,555.360	16.45	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,898.21000		3.89821	3,944.16000	3.94416	3,898.210	16.45	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,586.87000		1.58687	1,582.09000	1.58209	1,586.870	16.45	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,840.19000		3.84019	3,885.94000	3.88594	3,840.190	16.45	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.32537		81.17345	8.33143	81.12226		18.03	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	71,224.34000		71.22434	71,173.15000	71.17315	71,224.340	18.74	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	18.74	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.40121		79.17965	8.40745	79.12773		19.11	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,986.88000		6.98688	6,963.26000	6.96326	6,986.880	19.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,694.74000		3.69474	3,723.04000	3.72304	3,694.740	19.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,388.11000		10.38811	10,355.86000	10.35586	10,388.110	19.95	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,008.61000		2.00861	2,028.28000	2.02828	2,008.610	19.95	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,894.31000		6.89431	6,870.96000	6.87096	6,894.310	19.35	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,758.21000		3.75821	3,786.78000	3.78678	3,758.210	19.35	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,940.41000		6.94041	6,916.92000	6.91692	6,940.410	19.36	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,726.23000		3.72623	3,754.66000	3.75466	3,726.230	19.36	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			164.86273		164.86273	164.88016	164.88016				203,935,197.01	1,237	0.00
R210	On 07/02/2013	Bond Future	156.99	Call	7,872.73000		7.87273	7,890.16000	7.89016	7,872.730			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	7,862.73000		7.86273	7,880.16000	7.88016	7,862.730			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	7,852.73000		7.85273	7,870.16000	7.87016	7,852.730			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			164.28835		164.28835	165.02515	165.02515				0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	3,148.35000		3.14835	3,885.15000	3.88515	3,148.350			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	3,138.35000		3.13835	3,875.15000	3.87515	3,138.350			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	3,128.35000		3.12835	3,865.15000	3.86515	3,128.350			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			126.48361		126.48361	126.50258	126.50258				0.00	0	0.00
R211	On 07/02/2013	Bond Future	122.99	Call	3,493.61000		3.49361	3,512.58000	3.51258	3,493.610			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	3,483.61000		3.48361	3,502.58000	3.50258	3,483.610			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	3,473.61000		3.47361	3,492.58000	3.49258	3,473.610			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			128.03166		128.03166	128.03850	128.03850				0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,341.66000		2.34166	2,348.50000	2.34850	2,341.660			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	2,331.66000		2.33166	2,338.50000	2.33850	2,331.660			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	2,321.66000		2.32166	2,328.50000	2.32850	2,321.660			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			133.13224		133.13224	133.14864	133.14864				320,183,037.20	2,405	0.00
R212	On 07/02/2013	Bond Future	128.99	Call	4,142.24000		4.14224	4,158.64000	4.15864	4,142.240			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	4,132.24000		4.13224	4,148.64000	4.14864	4,132.240			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	4,122.24000		4.12224	4,138.64000	4.13864	4,122.240			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			134.65317		134.65317	134.76518	134.76518				0.00	0	20,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,563.17000		3.56317	3,675.18000	3.67518	3,563.170			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	3,553.17000		3.55317	3,665.18000	3.66518	3,553.170			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	3,543.17000		3.54317	3,655.18000	3.65518	3,543.170			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			7.86000		94.96588	7.89578	94.64521		14.12		890,210,159.12	9,374	0.00
R213	On 07/02/2013	Bond Future	8.90	Call	8,693.80000		8.69380	8,373.13000	8.37313	8,693.800	14.54		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	0.00000		0.00000	0.00000	0.00000	0.000	14.54		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	9,080.86000		9.08086	8,760.19000	8.76019	9,080.860	14.57		0.00	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	14.57	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	9,465.25000		9.46525	9,144.58000	9.14458	9,465.250	14.59	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	14.59	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	9,847.00000		9.84700	9,526.33000	9.52633	9,847.000	14.59	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	14.59	0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.94043		92.39214	7.95660	92.24939		15.24	0.00	0	10,514.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,351.24000		2.35124	2,300.25000	2.30025	2,351.240	15.18	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	3,066.11000		3.06611	3,157.87000	3.15787	3,066.110	15.18	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,271.37000		2.27137	2,221.84000	2.22184	2,271.370	15.17	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3,165.26000		3.16526	3,258.48000	3.25848	3,165.260	15.17	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,311.10000		2.31110	2,260.84000	2.26084	2,311.100	15.17	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	3,115.42000		3.11542	3,207.91000	3.20791	3,115.420	15.17	0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.00734		93.60330	8.02399	93.45853		15.42	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	82,988.28000		82.98828	82,843.51000	82.84351	82,988.280	16.01	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	16.01	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.08365		91.39312	8.10083	91.24622		16.12	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,502.41000		7.50241	7,414.31000	7.41431	7,502.410	16.37	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,154.35000		3.15435	3,213.15000	3.21315	3,154.350	16.37	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,401.73000		7.40173	7,314.35000	7.31435	7,401.730	16.35	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,213.27000		3.21327	3,272.79000	3.27279	3,213.270	16.35	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,452.01000		7.45201	7,364.27000	7.36427	7,452.010	16.36	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,183.69000		3.18369	3,242.85000	3.24285	3,183.690	16.36	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			8.20500		84.35651	8.23076	84.11930		15.63	1,180,991.14	14	0.00
R214	On 07/02/2013	Bond Future	8.59	Call	3,429.66000		3.42966	3,192.45000	3.19245	3,429.660	15.81	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	0.00000		0.00000	0.00000	0.00000	0.000	15.81	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
R214	On 07/02/2013	Bond Future	8.60	Call	3,515.54000		3.51554	3,278.33000	3.27833	3,515.540	15.82	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	0.00000		0.00000	0.00000	0.00000	0.000	15.82	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	3,601.25000		3.60125	3,364.04000	3.36404	3,601.250	15.82	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	0.00000		0.00000	0.00000	0.00000	0.000	15.82	0.00	0	0.00
R214	On 02/05/2013	Bond Future			8.28398		81.90270	8.28986	81.84931		17.66	0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	73,123.08000		73.12308	73,069.69000	73.06969	73,123.080	18.38	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	18.38	0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.34907		82.97639	8.35512	82.92220		18.62	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	72,528.49000		72.52849	72,474.30000	72.47430	72,528.490	19.29	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	19.29	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			1.43050		1.43050	1.43740	1.43740		12.27	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,407.88560		0.14079	1,476.59810	0.14766	1,407.886	14.22	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	2.88560		0.00029	2.59810	0.00026	2.886	14.22	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,308.96110		0.13090	1,377.53960	0.13775	1,308.961	13.91	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	3.96110		0.00040	3.53960	0.00035	3.961	13.91	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,210.43170		0.12104	1,278.81870	0.12788	1,210.432	13.59	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	5.43170		0.00054	4.81870	0.00048	5.432	13.59	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.44310		1.44310	1.44950	1.44950		13.79	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	749.75840		0.07498	801.00360	0.08010	749.758	13.01	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	218.75840		0.02188	206.00360	0.02060	218.758	13.01	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	684.54730		0.06845	733.72480	0.07337	684.547	13.02	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	253.54730		0.02535	238.72480	0.02387	253.547	13.02	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	627.31440		0.06273	674.14180	0.06741	627.314	13.18	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	296.31440		0.02963	279.14180	0.02791	296.314	13.18	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>									<b>13,155,411,912.52</b>	<b>118,442</b>	<b>1 550 493.00</b>	

### i-Bonds

AA02	On 28/03/2016	Spot Bond	99.94188	12.12485	99.94188	12.09484				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	108.85858	24.17667	108.85858	24.11870				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	100.00011	9.79515	100.00011	9.77090				0.00	0	2,000,000.00
AA05	On 22/03/2019	Spot Bond	111.70673	12.18977	111.70673	12.15992				0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond	100.63261	0.01937	100.63261	0.01932				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	100.64155	0.00789	100.64155	0.00787				0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	46.46694	8.00000	46.45687				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	101.73855	10.64288	101.73855	10.61872				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	105.29362	25.99629	105.29362	25.93561			8,844,664,080.00		84,000	12,694,000.00
AB07	On 07/03/2014	Spot Bond	105.62267	49.26068	105.62267	49.14541				0.00	0	8,900,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	9.34720	100.96284	9.32358				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	13.93803	111.66393	13.90392				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	60.33022	100.00003	60.13768				0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	83.16387	215.58145	82.78117				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	30.83895	134.94825	30.74861				0.00	0	58,000.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.79144	269.82094	2.77837				0.00	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	23.30493	100.53123	23.24821			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	42.42020	100.25380	42.31492			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	13.24954	100.10451	13.21670			0.00	0	7,000,000.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	8.55419	100.10764	8.53299			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	8.07577	100.11256	8.05575			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	8.14151	100.11573	8.12134			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	28.60887	113.03853	28.53815			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	22.96302	102.88112	22.90470			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	34.98449	106.71879	34.90194		5,869,533,450.00		55,000	55,000.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	29.70194	101.43096	29.62745			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	23.27024	100.69530	23.21226			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	11.46085	101.53927	11.43208			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	16.04985	101.47729	16.00958			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	9.66805	101.61005	9.64376			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	109.95338	104.93328	109.64351			0.00	0	2,282,000.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	69.47389	108.48706	69.30775		2,495,202,380.00		23,000	1,223,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	61.29931	101.57306	61.10101			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	106.82628	100.00000	106.53988			0.00	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	99.18478	100.00000	98.91599	0.00	0	0.00			
ABLC07	On 15/02/2013	Spot Bond	100.57314	99.18015	100.57314	98.90984	0.00	0	0.00			
ABLI01	On 31/03/2013	Spot Bond	215.26681	83.19025	215.26681	82.80787	0.00	0	0.00			
ABLI02	On 08/05/2014	Spot Bond	133.33110	42.11300	133.33110	41.99075	0.00	0	2,041,000.00			
ABLI03	On 15/03/2015	Spot Bond	122.14204	22.36307	122.14204	22.30236	0.00	0	0.00			
ABLI04	On 11/10/2016	Spot Bond	113.35700	9.31650	113.35700	9.29264	0.00	0	0.00			
ABLI05	On 19/02/2018	Spot Bond	100.00000	1.73415	100.00000	1.73415	0.00	0	0.00			
ABLS2A	On 13/07/2016	Spot Bond	123.70523	16.82675	123.70523	16.78205	0.00	0	0.00			
ABLS2B	On 13/07/2016	Spot Bond	102.18114	16.99570	102.18114	16.95279	0.00	0	0.00			
ABLS3	On 31/03/2018	Spot Bond	99.83242	11.10576	99.83242	11.07830	0.00	0	0.00			
ABLS4	On 29/03/2019	Spot Bond	99.82309	11.16322	99.82309	11.13562	0.00	0	0.00			
ABLS5	On 29/06/2019	Spot Bond	99.81405	11.71092	99.81405	11.68197	0.00	0	0.00			
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.26487	106.48741	5.25210	0.00	0	0.00			
ABN03U	On 12/03/2015	Spot Bond	100.00000	21.93706	100.00000	21.88273	0.00	0	0.00			
ABN05	On 18/04/2021	Spot Bond	165.75435	3.88172	165.75435	3.86852	0.00	0	0.00			
ABN07	On 13/06/2015	Spot Bond	157.68318	13.14900	157.68318	13.10594	0.00	0	0.00			
ABN09	On 27/06/2023	Spot Bond	170.05600	3.14418	170.05600	3.13331	0.00	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	137.30999	143.83197	136.79864			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.68882	172.68858	3.67590			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	83.16723	215.54135	82.78458			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	83.16339	215.58717	82.78069			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	94.12924	100.00000	93.90133			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.86528	71.58015	6.85513			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.86528	71.58015	6.85513			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	100.82965	100.36979	100.56753			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	12.45838	84.61000	12.43748			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	19.31077	92.57000	19.27613			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	11.18287	100.05362	11.15516			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	17.21774	95.34000	17.18618			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	32.24446	100.00000	32.18329			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	16.06877	94.00000	16.03962			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	15.05346	94.99000	15.02594			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	31.64296	89.20000	31.58681			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	30.18243	90.02000	30.12836			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	9.07452	101.37010	9.05177			0.00	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	8.92698	101.21709	8.90463			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	28.85996	89.83000	28.80834			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	20.96600	136.93312	20.90601			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	24.36965	102.86000	24.32247			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	24.81564	96.69000	24.76879			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	23.84789	96.61000	23.80290			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	23.46142	96.38000	23.41724			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	9.48408	99.94804	9.46060			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	24.03625	121.81240	23.97316			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	74.88093	104.20000	74.72944			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	9.42728	101.30453	9.40366			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	21.21900	93.54000	21.17990			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	20.14044	92.85000	20.10352			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	1.99308	103.39542	1.98849			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.62984	149.61017	2.62178			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.26269	196.08295	2.25421			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	16.73653	95.40000	16.70559			0.00	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		70.40948	107.27000	70.26409			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000		16.59781	94.09000	16.56710			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000		9.13913	100.00000	9.06835			0.00	0	200,000,000.00
ABS10	On 17/03/2018	Spot Bond	114.69202		13.38380	114.69202	13.35033			4,702,372,820.00	41,000	4,641,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936		24.03916	105.76936	23.98284			5,182,698,640.00	49,000	4,249,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126		9.63708	102.79126	9.61514			6,167,475,600.00	60,000	7,460,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825		12.29606	101.48825	12.26821			0.00	0	11,000,000.00
ABS9	On 17/03/2016	Spot Bond	110.44192		18.19384	110.44192	18.14970			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	125.04605		36.69905	125.04605	36.59814			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000		121.30387	4.00000	121.28037			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193		2.75316	274.59193	2.74012			68,647,982,500.00	250,000	250,000.00
ABS13	On 31/01/2017	Spot Bond	123.88924		4.71979	123.88924	4.70683			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915		2.48918	128.40915	2.48216			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952		79.32307	99.53952	79.09396			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620		96.86488	100.06620	96.62378			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265		86.24998	100.07265	85.85227			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		25.14155	100.00000	25.07929			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957		65.46828	100.53957	65.25837			0.00	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	87.24879	101.66199	87.04447			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	65.46828	100.53957	65.25837			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	83.74659	101.42690	83.55876			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	88.71005	102.82057	88.51421			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	26.48312	111.03772	26.41859			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	20.47261	100.83941	20.42264			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	20.74512	100.86237	20.69447			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	24.60684	101.18756	24.54660			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	60.83741	100.06785	60.64315			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	60.81058	100.06721	60.61641			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	20.20004	100.81643	20.15075			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.43312	54.43317	8.42309			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	45.54271	100.61624	45.43178			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	60.86723	99.86961	60.71668			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	19.60529	100.00000	19.56810			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	16.46256	100.00000	16.43132			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	16.46256	100.00000	16.43132			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	61.16826	100.07583	60.97292			0.00	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	17.84169	100.07969	17.79748			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	18.70628	100.08857	18.65992			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	17.45624	100.07573	17.41298			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	17.71667	100.07841	17.67278			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	17.83127	100.07959	17.78708			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	9.98836	103.08180	9.96545			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	9.98836	103.08180	9.96545			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	10.03441	103.10163	10.01138			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	17.24787	100.07361	17.20513			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	10.03441	103.10163	10.01138			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	9.94230	103.06198	9.91950			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	28.52162	79.64238	28.47588			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	30.26252	100.07204	30.18753			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	62.35006	100.07100	62.19557			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	16.92253	99.94507	16.88064			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	62.35006	100.07100	62.19557			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	9.10563	100.07684	9.08307			0.00	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	8.93103	100.07933	8.90890		0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	100.08039	8.88377	100.08039	8.86176		0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	100.07826	8.65545	100.07826	8.63400		0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	100.06560	62.07272	100.06560	61.91892		0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	100.07361	9.66664	100.07361	9.64269		0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond	101.31884	83.66925	101.31884	83.41298		0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	110.28658	10.64055	110.28658	10.61180		0.00	0	930,000.00
ACL114		On 20/03/2014	Spot Bond	100.06728	42.45430	100.06728	42.34911		0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	105.71996	49.04899	105.71996	48.93413		0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	100.99526	55.83760	100.99526	55.69653		0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	101.18059	7.62924	101.18059	7.61014		0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	102.01291	7.57590	102.01291	7.55680		0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	100.00000	9.80265	100.00000	9.78405		0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	101.04786	56.41440	101.04786	56.27339		0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.24951	100.00000	4.24005		0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	5.45921	100.00000	5.44699		0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	72.59933	13.99619	72.59933	13.97528		0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	127.83552	3.30898	127.83552	3.29995		0.00	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	3.43613	127.87043	3.42675		0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	100.07569	8.41158	100.07569	8.39074		0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	100.62321	30.36887	100.62321	30.29489		0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	100.62321	30.36887	100.62321	30.29489		0.00	0	0.00
ACL132		On 27/01/2014	Spot Bond	101.04786	56.41440	101.04786	56.27339		0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	100.51806	31.56552	100.51806	31.48870		0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	100.07299	30.34348	100.07299	30.26829		0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	100.07235	30.28951	100.07235	30.21446		0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	101.33418	8.16978	101.33418	8.14930		0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	100.41093	12.32179	100.41093	12.29117		0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	101.33457	8.15845	101.33457	8.13800		0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	103.90444	9.73071	103.90444	9.70824		0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	103.93140	9.77553	103.93140	9.75295		0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	100.22094	30.29337	100.22094	30.21821		0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	100.59173	12.38196	100.59173	12.35113		0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	99.93469	11.78282	99.93469	11.75365		0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	100.07603	8.44582	100.07603	8.42489		0.00	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	69.78907	100.93686	69.61481			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	42.22729	100.27790	42.12246			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	42.07962	100.06196	41.97536			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	10.60387	100.07446	10.57759			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	54.46906	100.76536	54.33173			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	21.65501	100.06587	21.60136			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	21.48736	100.06402	21.43411			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	21.81281	100.06760	21.75876			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	10.58157	100.07424	10.55535			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	10.19122	100.07047	10.16596			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	21.68460	100.06619	21.63088			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	21.79308	100.06739	21.73909			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	13.93574	102.65284	13.90388			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	16.74779	100.06844	16.70629			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	21.73391	100.06674	21.68006			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	44.44223	100.09530	44.33208			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	21.94746	100.18292	21.89303			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	42.20084	100.06691	42.09628			0.00	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	10.66448	108.26890	10.63916				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	10.54812	100.07386	10.52197				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.70977	103.66222	4.69858				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	21.78322	100.06728	21.72925				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	21.80299	100.06735	21.74897				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	10.46958	100.07626	10.44364				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	8.76735	100.07891	8.74562				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	8.19873	100.07361	8.17842				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	60.88568	100.07223	60.69125				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	30.52228	100.07839	30.44664				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	22.27540	100.07574	22.22020				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	11.02719	100.08155	10.99987				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	10.46958	100.07626	10.44364				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	8.82421	100.07944	8.80234				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	9.78996	100.07796	9.76570				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	8.32901	100.07839	8.30837				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	11.69753	100.07515	11.66854				0.00	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	8.55285	100.07965	8.53166			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	8.70112	100.08103	8.67955			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	60.54133	100.06425	60.34800			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	60.57715	100.06489	60.38372			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	16.56985	100.06989	16.52880			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	16.72614	100.07148	16.68469			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	8.64863	100.08134	8.62719			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	8.64863	100.08134	8.62719			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	11.64051	100.08737	11.61166			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	9.66624	100.07679	9.64229			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	11.55131	100.08652	11.52269			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	11.58476	100.08684	11.55605			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	11.64051	100.08737	11.61166			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	6.82738	85.50175	6.81397			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	8.84267	100.08315	8.82075			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	8.84267	100.08315	8.82075			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01716	100.00000	0.01712			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	94.49836	103.67806	94.26735			0.00	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	4.33451	100.00000	4.32401				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	31.67120	100.56844	31.59409				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	32.37164	100.63477	32.29277				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	32.83839	100.67892	32.75835				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	15.24923	101.20949	15.21106				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	15.93905	101.34649	15.89911				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	16.85674	101.52904	16.81442				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	11.81685	108.27946	11.78863				0.00	0	4,200,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	12.40044	124.59492	12.36749				0.00	0	300,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	31.31460	100.00000	31.23706				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	19.42072	115.64616	19.37182			1,156,461,600.00	10,000	9,010,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	29.93524	100.00000	29.86112				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.77570	100.00000	14.74282				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.37926	154.79211	4.36512				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	38.78639	129.92747	38.68102				0.00	0	21,000.00
ANG02	On 11/10/2013	Spot Bond	101.15622	87.02750	101.15622	86.81824				0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677				0.00	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	11.05778	99.92565	11.03042			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	12.72467	112.23984	12.69356			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	19.84219	101.18527	19.79253			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	9.14473	101.23711	9.12184			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	60.34197	100.00000	60.19254			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	100.00000	8.83014	100.00000	8.80803			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	22.38595	114.82122	22.33021		2,870,530,500.00		25,000	25,000.00
BAW3	On 02/10/2017	Spot Bond	99.81750	10.04113	99.81750	10.01630			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	61.91514	100.11329	61.71735		420,475,818,000.00		4,200,000	1,400,000.00
BAW5	On 15/09/2013	Spot Bond	103.73691	67.71386	103.73691	67.55772			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	29.36766	99.83571	29.29505			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	34.31770	105.24488	34.23807			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	13.81899	111.52726	13.78538			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	55.39883	100.88946	55.25901			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	18.26917	104.32215	18.22219			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	83.24171	99.81811	82.87713			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	20.67503	102.00706	20.62292			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	20.65995	101.95171	20.60790			0.00	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	14.54983	99.81798	14.51385				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	20.57240	101.94160	20.52058				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	13.78501	104.59763	13.74948				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	19.90390	99.81335	19.85469				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	19.90390	99.81335	19.85469				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	16.80454	99.81340	16.76300				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	17.36466	101.35805	17.32114				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	18.26630	102.22265	18.22017				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	20.67503	102.00706	20.62292				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	17.59707	102.70168	17.55244				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	12.08542	102.35327	12.05486				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	14.22625	99.82359	14.19108				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	14.22760	99.81671	14.19243				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	14.22760	99.81671	14.19243				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	31.32559	99.82722	31.24814				0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	94.69717	99.86832	94.46815				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	19.22132	97.82330	19.17466				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA23	On 30/06/2017	Spot Bond	103.70924	13.30657	103.70924	13.27254			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	14.60299	99.79214	14.56690			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	12.58394	100.04409	12.55276			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.61696	99.77076	1.61297			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	12.25123	92.33087	12.22299			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	61.11875	99.87024	60.92391			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	18.37084	99.83486	18.32542			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	9.74742	99.06007	9.72349			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.66207	99.81958	0.66043			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	21.36440	104.16088	21.30953			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	19.47069	103.97505	19.42077			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	16.80029	106.00425	16.75646			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	14.44759	99.75847	14.41189			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.27246	99.75846	0.27178			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.78178	100.00000	6.76892			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.79270	100.00000	20.74120			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.92369	100.00000	18.87683			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.68129	100.00000	11.65236			0.00	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	11.69529	100.00000	11.66600				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.12324	100.00000	14.08826				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.23754	100.00000	12.20723				0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	98.30809	100.20198	98.05683				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	31.50945	102.32067	31.42981				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	19.51871	102.37811	19.46935				0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599				0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033				0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	2.06451	169.54509	2.05752				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	10.05367	150.32167	10.02843				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	11.62091	150.48996	11.59171				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	10.08975	105.72100	10.06625				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	38.26721	101.02420	38.17051				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	86.26788	101.68745	85.99534				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	45.92297	100.66680	45.81105				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	54.01664	100.64029	53.88060				0.00	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	86.09267	104.00756	85.81638			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	55.55516	100.90417	55.41492			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	94.70502	101.68177	94.47230			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	8.39602	100.33377	8.37516			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	30.02414	100.06919	29.94974			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	33.09828	100.00000	33.01540			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	73.39681	100.00000	73.25648			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	12.05317	101.11913	12.02302			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	12.10095	101.12772	12.07068			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	12.24426	101.15348	12.21363			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.72156	101.23934	12.68970			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	13.19822	101.32517	13.16515			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	14.52957	101.56516	14.49309			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.80576	100.00000	5.79138			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	9.69266	100.93890	9.66845			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	10.03020	100.99127	10.00514			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	10.17477	101.01372	10.14935			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	10.22296	101.02120	10.19741			0.00	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	10.80062	101.11093	10.77362			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	11.56952	101.23048	11.54055			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.63369	100.00000	3.62469			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.63369	100.00000	3.62469			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.69168	100.10441	9.66765			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	10.31216	100.11338	10.28660			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	10.48137	100.11583	10.45539			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	14.38505	107.76177	14.35084			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	10.98895	100.12316	10.96170			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	11.89119	100.13609	11.86171			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.60651	100.00000	2.60006			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.60651	100.00000	2.60006			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	34.04367	110.26280	33.96118		7,608,133,200.00	69,000	3,369,000.00	
BID04	On 23/11/2017	Spot Bond	100.53667	9.33600	100.53667	9.31327			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	68.82313	96.69296	68.69788			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	99.18162	97.87241	99.18162	97.61281			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A4		On 21/11/2015	Spot Bond	100.49749	16.67666	100.49749	16.63609		0.00	0	0.00
BLG1A5		On 21/11/2032	Spot Bond	100.00000	7.73554	100.00000	7.71680		0.00	0	0.00
BLG1A6		On 21/11/2032	Spot Bond	100.60117	8.13091	100.60117	8.11111		0.00	0	0.00
BLG1B		On 21/11/2015	Spot Bond	100.49926	16.69851	100.49926	16.65788		0.00	0	0.00
BLG1C		On 21/11/2015	Spot Bond	100.52855	17.05898	100.52855	17.01746		0.00	0	0.00
BLG1D		On 21/11/2015	Spot Bond	100.58172	17.71406	100.58172	17.67092		0.00	0	0.00
BLG1E		On 21/11/2015	Spot Bond	100.80214	20.43937	100.80214	20.38951		0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	101.17004	15.84654	101.17004	15.80776		0.00	0	0.00
BMWFO3		On 15/06/2013	Spot Bond	100.10916	88.09843	100.10916	87.68248		0.00	0	0.00
BSR05		On 01/07/2013	Spot Bond	100.17136	86.88951	100.17136	86.61673		0.00	0	0.00
BSR09		On 20/12/2013	Spot Bond	100.07370	62.48874	100.07370	62.33389		0.00	0	0.00
BSR10		On 07/06/2013	Spot Bond	100.27042	80.38100	100.27042	80.21354		0.00	0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	9.01274	100.00000	8.99043		0.00	0	0.00
CBL06		On 02/11/2014	Spot Bond	112.83919	33.84235	112.83919	33.75880		2,820,979,750.00	25,000	3,625,000.00
CBL08		On 02/11/2016	Spot Bond	121.22515	17.79745	121.22515	17.75093		1,939,602,400.00	16,000	16,000.00
CBL09		On 29/01/2017	Spot Bond	101.55684	13.51375	101.55684	13.47982		0.00	0	0.00
CBL10		On 06/05/2014	Spot Bond	100.95576	37.89855	100.95576	37.80283		0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	108.79348	17.69733	108.79348	17.65491		6,201,228,360.00	57,000	8,557,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL12	On 06/09/2018	Spot Bond	109.29382	15.89338	109.29382	109.29382	15.85514			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	10.23325	101.38676	101.38676	10.20731			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	11.19108	110.62195	110.62195	11.16390			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	23.75952	100.52977	100.52977	23.70170			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	13.35367	105.82127	105.82127	13.32238			6,349,276,200.00	60,000	3,060,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	11.85692	100.81182	100.81182	11.82799			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	15.94355	105.70562	105.70562	15.90682			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	15.01475	100.97754	100.97754	14.97681			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	11.38214	100.26196	100.26196	11.35389			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	11.67091	123.26011	123.26011	11.64016			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	11.38506	119.72199	119.72199	11.35575			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	13.45794	123.54995	123.54995	13.42223			0.00	0	26,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	15.90826	100.40002	100.40002	15.86873			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	21.63858	107.22537	107.22537	21.58732			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	33.91960	100.86678	100.86678	33.83588			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	109.75101	101.10082	101.10082	109.45280			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	42.95683	102.24997	102.24997	42.84832			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR8	On 22/07/2015	Spot Bond	102.59156	27.03064	102.59156	26.96217				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	24.34084	100.41408	24.28035				0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	100.77435	100.11325	100.52342				0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	46.75284	100.18762	46.63687				0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	86.24990	100.07319	85.85219				0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	94.12924	100.00000	93.90133				0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	94.12924	100.00000	93.90133				0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	94.12924	100.00000	93.90133				0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	94.12924	100.00000	93.90133				0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	86.24990	100.07319	85.85219				0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	86.24990	100.07319	85.85219				0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	65.44508	100.53672	65.23525				0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	86.27065	100.07373	85.87285				0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	86.06312	100.06833	85.66629				0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	85.89709	100.06400	85.50103				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	97.67830	100.60353	97.17711				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	24.21589	101.15466	24.15663				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	86.94249	99.83222	86.67033				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN130	On 20/08/2015	Spot Bond	101.14186	24.06382	101.14186	24.00492				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	60.83279	100.06829	60.63853				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	60.67630	100.06451	60.48255				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	24.86740	101.20948	24.80651				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	66.07865	100.61649	65.87125				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	66.07682	100.58787	65.86948				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	65.86086	100.59448	65.64959				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	86.31216	100.07482	85.91416				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	86.16689	100.07103	85.76957				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	60.98927	100.07206	60.79451				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	70.65874	106.64650	70.49210				0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	95.69410	103.71200	95.46567				0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	68.13554	104.51633	67.97746				0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	67.69212	100.85780	67.47920				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	44.40377	100.09542	44.29372				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	63.08620	100.79729	62.92887				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	63.08620	100.79729	62.92887				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN158	On 19/04/2013	Spot Bond	101.28023	87.51354	101.28023	87.30878			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	24.68221	100.83563	24.62198			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	18.08173	100.00000	18.03695			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	17.88317	100.00000	17.83888			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	42.30831	100.00000	42.20236			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	42.30831	100.00000	42.20236			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	42.30831	100.00000	42.20236			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	42.30831	100.00000	42.20236			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	42.30831	100.00000	42.20236			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	42.30831	100.00000	42.20236			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	17.40401	100.07575	17.36088			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	42.30831	100.00000	42.20236			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	94.26192	100.04314	94.03360			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	94.84372	100.23356	94.61360			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	94.47012	100.08420	94.24120			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	94.47300	100.05746	94.24413			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	41.37532	100.00000	41.27286			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	13.53635	100.06980	13.50282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	16.31087	100.15069	16.27043				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	11.23080	99.78582	11.20572				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	16.31087	100.15069	16.27043				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	12.70056	101.41261	12.66873				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	48.60500	100.22617	48.48439				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	49.75402	100.17009	49.63063				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	8.41106	108.36668	8.39130				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	15.23104	99.52839	15.19430				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	4.16218	108.34841	4.15199				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	16.61292	102.60151	16.57496				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	49.99378	100.25498	49.86971				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	16.31087	100.15069	16.27043				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	16.31087	100.15069	16.27043				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.73712	107.96614	4.72543				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.67711	107.75628	8.65574				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN200	On 20/12/2016	Spot Bond	100.11142	15.70831	100.11142	15.66938			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	96.70697	100.00002	96.46878			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	97.18306	100.07054	96.94116			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	86.73966	100.08593	86.33965			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	64.07485	100.10498	63.91604			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	27.59389	101.25895	27.52480			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	27.66433	101.27689	27.59503			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	14.66036	105.79026	14.62620			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	28.13424	101.32709	28.05494			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	27.77497	101.30689	27.70538			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	10.60692	101.18509	10.58037			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	10.60506	101.19643	10.57851			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	14.67269	105.99233	14.63845			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	14.67269	105.99233	14.63845			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	46.94499	107.65143	46.82084			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	47.33831	110.88445	47.20979			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	13.27399	104.90153	13.24328			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	12.25374	100.07790	12.22338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond	100.08711	13.20007	100.08711	13.16736	0.00	0	0.00	0	0.00	
CLN228	On 14/06/2013	Spot Bond	100.16277	88.20307	100.16277	87.78445	0.00	0	0.00	0	0.00	
CLN229	On 14/06/2013	Spot Bond	100.16385	88.22006	100.16385	87.80138	0.00	0	0.00	0	0.00	
CLN230	On 17/01/2015	Spot Bond	101.18605	27.33657	101.18605	27.26816	0.00	0	0.00	0	0.00	
CLN231	On 17/01/2015	Spot Bond	101.18605	27.33657	101.18605	27.26816	0.00	0	0.00	0	0.00	
CLN232	On 20/06/2014	Spot Bond	100.17539	50.13608	100.17539	50.01173	0.00	0	0.00	0	0.00	
CLN234	On 19/04/2013	Spot Bond	101.40617	87.79247	101.40617	87.58684	0.00	0	0.00	0	0.00	
CLN235	On 19/04/2013	Spot Bond	101.40617	87.79247	101.40617	87.58684	0.00	0	0.00	0	0.00	
CLN236	On 15/06/2016	Spot Bond	100.16285	17.12756	100.16285	17.08509	0.00	0	0.00	0	0.00	
CLN237	On 14/02/2017	Spot Bond	100.71861	9.05500	100.71861	9.03293	0.00	0	0.00	0	0.00	
CLN238	On 15/02/2013	Spot Bond	100.63163	99.17967	100.63163	98.90922	0.00	0	0.00	0	0.00	
CLN239	On 20/03/2017	Spot Bond	100.07925	11.04429	100.07925	11.01693	0.00	0	0.00	0	0.00	
CLN240	On 24/02/2015	Spot Bond	100.51081	23.08493	100.51081	23.02876	0.00	0	0.00	0	0.00	
CLN241	On 24/02/2017	Spot Bond	100.54638	11.04873	100.54638	11.02184	0.00	0	0.00	0	0.00	
CLN242	On 24/02/2019	Spot Bond	103.07581	13.98186	103.07581	13.95031	0.00	0	0.00	0	0.00	
CLN243	On 24/02/2019	Spot Bond	103.07581	13.98186	103.07581	13.95031	0.00	0	0.00	0	0.00	
CLN244	On 25/02/2015	Spot Bond	100.51075	23.02877	100.51075	22.97273	0.00	0	0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN245	On 25/02/2015	Spot Bond	100.51227	23.04922	100.51227	22.99313			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	16.24501	99.62826	16.20579			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	15.95434	100.86363	15.91539			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	21.88697	100.17567	21.83268			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	15.62731	100.84631	15.58917			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	21.41795	99.94994	21.36494			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	21.41795	99.94994	21.36494			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	21.41795	99.94994	21.36494			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	21.41795	99.94994	21.36494			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	21.41795	99.94994	21.36494			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	21.59397	99.94850	21.54052			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	10.16880	99.94597	10.14363			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	10.16880	99.94597	10.14363			0.00	0	12,000,000.00
CLN258	On 26/03/2017	Spot Bond	99.94597	10.16880	99.94597	10.14363			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	10.16880	99.94597	10.14363			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	10.16880	99.94597	10.14363			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	10.22394	99.94556	10.19863			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	12.65555	110.57517	12.62481			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN263	On 20/06/2014	Spot Bond	100.09271	44.22033	100.09271	44.11074			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	30.23415	100.59304	30.16051			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	90.94362	99.85267	90.72476			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	42.55613	100.09928	42.45066			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	42.55613	100.09928	42.45066			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	9.21087	101.01926	9.18760			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	12.19842	100.09028	12.16819			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	15.08251	100.79299	15.04571			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	13.87068	100.10632	13.83630			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	10.30221	100.07520	10.27668			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	10.24644	100.07467	10.22106			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	10.30267	100.07203	10.27715			0.00	0	4,500,000.00
CLN275	On 22/05/2017	Spot Bond	100.58176	8.96467	100.58176	10.55989			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	12.25383	100.62464	12.22398			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	12.22400	100.62450	12.19423			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	10.28037	100.07182	10.25489			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	24.83896	100.10367	24.77740			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN280	On 07/06/2017	Spot Bond	100.32695	10.66036	100.32695	10.63389			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	21.68488	100.05044	21.63116			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	21.34549	99.94992	21.29265			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	16.77809	100.07255	16.73652			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	11.30590	100.08473	11.27788			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	11.30590	100.08473	11.27788			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	11.30590	100.08473	11.27788			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	11.30590	100.08473	11.27788			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	8.95665	100.79550	8.93405			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.93138	100.46527	9.90669			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	11.43746	99.93367	11.40914			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	11.43746	99.93367	11.40914			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	11.32717	99.93449	11.29914			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	11.20120	99.84728	11.17350			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	11.32717	99.93449	11.29914			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	11.28369	99.84633	11.25579			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.64235	100.08705	1.63828			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	11.20120	99.84728	11.17350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN298	On 30/06/2017	Spot Bond	99.84728	11.22897	99.84728	11.20120			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	11.28369	99.84633	11.25579			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.10913	100.00000	6.09400			0.00	0	50,000,000.00
CLN301	On 20/12/2017	Spot Bond	100.00000	6.22180	100.00000	6.20640			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.64242	100.08579	1.63835			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.64762	100.00000	1.64354			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.64762	100.00000	1.64354			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.64762	100.00000	1.64354			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	0.93424	100.00000	0.93126			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	0.93424	100.00000	0.93126			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	100.00000	0.89319	100.00000	0.88923			0.00	0	77,477,182.00
CLN39	On 07/02/2016	Spot Bond	100.00000	19.65198	100.00000	19.60801			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	19.65198	100.00000	19.60801			0.00	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	0.70800	35.42491	0.70737			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	85.64560	156.72722	85.34068			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	99.44191	100.26956	99.18563			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	99.39501	100.26726	99.13885			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	150.63227	100.00000	150.23229			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	133.19948	156.52494	132.71451			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	99.34812	100.26496	99.09209			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	93.61308	154.89181	93.25254			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	84.91925	100.90305	84.72613			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	84.91925	100.90305	84.72613			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	4.82254	164.96027	4.80408			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	89.71078	98.96405	89.50999			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	89.72889	98.95402	89.52809			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	99.39501	100.26726	99.13885			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	99.39501	100.26726	99.13885			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	15.37947	100.00000	15.34139			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00050	100.00000	0.00050			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00050	100.00000	0.00050			0.00	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	92.41891	102.57148	92.20034			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	8.72833	127.81539	8.70466			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00009	150.32167	0.00009			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00010	150.48996	0.00010			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	20.54936	80.28000	20.51621			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	20.60106	80.11138	20.56787			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	11.29970	101.51920	11.27134			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	11.29970	101.51920	11.27134			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	12.41891	100.07895	12.38813			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	11.80263	100.07296	11.77339			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	10.58158	100.07419	10.55535			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	84.39429	101.51807	84.13378			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	10.69263	100.07839	10.66613			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.45092	101.17107	9.42727			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.00000	0.88962	100.00000	0.88558			0.00	0	150,000,000.00
COJ02	On 15/09/2016	Spot Bond	112.14249	19.01785	112.14249	18.97114			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	90.99600	102.77374	90.78397			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04	On 05/06/2018	Spot Bond	104.83082	11.11278	104.83082	11.08707			0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	11.87586	123.34967	11.84455			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	19.17202	109.68398	19.12601			0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	13.29260	116.79754	13.25887			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	99.91968	5.86800	99.90364			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	31.38843	100.46415	31.31123			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.71530	100.49279	10.68922			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	22.94457	100.39083	22.88756			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	19.29930	100.94063	19.25057			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	96.54772	100.39538	96.29201			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	93.81595	100.24848	93.57484			0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	50.00000	100.00000	99.72678			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	93.08822	100.00000	92.86391			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	92.55914	101.22658	92.33426			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	14.49493	100.00000	14.45904			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	101.71015	6.86000	101.67182			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	84.93119	100.00000	84.73904			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD03	On 02/07/2014	Spot Bond	102.15380	42.55941	102.15380	42.45199			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	23.79628	102.26580	23.73616			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	60.84109	102.03232	60.68769			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	71.55087	105.76710	71.38598			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	17.01819	127.91650	16.97201			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	8.35548	116.63462	8.33429		18,311,635,340.00		157,000	79,857,000.00
DV23	On 27/02/2023	Spot Bond	119.62218	12.86617	119.62218	12.83342		12,560,328,900.00		105,000	117,425,000.00
E170	On 01/08/2020	Spot Bond	146.45461	9.55560	146.45461	9.52663		29,290,922,000.00		200,000	23,000,725.00
EDC01	On 04/04/2016	Spot Bond	104.01633	16.95938	104.01633	16.91588			0.00	0	25,000,000.00
EFC01	On 31/08/2014	Spot Bond	100.57434	25.01678	100.57434	24.95451			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	10.19004	100.62205	10.16466			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	4.14940	100.65378	4.13907			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.68879	100.68546	1.68458			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	11.94549	128.03785	11.91306			0.00	0	25,000,000.00
EL28	On 02/05/2028	Spot Bond	1.68000	117.56906	1.64500	118.07693			0.00	0	40,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.25340	104.49020	2.24797			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	9.45266	117.22671	9.42860			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM02	On 11/03/2021	Spot Bond	117.96601	13.53289	117.96601	13.49827			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	11.77873	108.44717	11.75057			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	16.08142	100.61804	16.04225			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	54.46858	100.74391	54.32833			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	98.37400	100.55022	98.10812			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	99.72677	100.00000	99.45504			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	38.30778	100.00000	38.21291			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	97.96024	100.00000	97.71161			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	39.71382	100.00000	39.57771			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	85.79212	100.00000	85.59625			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	28.17189	124.62183	28.09422			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	25.11024	105.65441	25.05148			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	18.64949	106.40064	18.60068			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	10.11999	101.27791	10.09464			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	31.17149	100.72291	31.09549			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	30.72063	100.66122	30.64576			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00132	100.64003	0.00132			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	31.27550	100.73714	31.19922			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00131	100.71039	0.00131			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	65.10173	100.58516	64.89744			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	30.33890	100.60896	30.26500			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	16.24528	100.62801	16.20571			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	65.10738	100.58802	64.90307			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.00133	100.58833	0.00133			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.00133	100.61654	0.00132			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	21.04266	107.62781	20.99293			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	11.54187	115.04070	11.51309		17,716,267,800.00		154,000	256,362,000.00
ES23	On 25/01/2023	Spot Bond	123.79417	8.48068	123.79417	8.45814		21,045,008,900.00		170,000	263,985,000.00
ES26	On 02/04/2026	Spot Bond	101.89369	10.41067	101.89369	10.38714		265,942,530,900.00		2,610,000	51,405,000.00
ES33	On 15/09/2033	Spot Bond	8.76500	91.13225	8.78000	90.98208		250,468,640,000.00		28,576,000	877,288,000.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	17.81427	100.52379	17.77092			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	58.49371	101.23849	58.34726			0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	92.39459	100.14918	92.16095			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.49440	100.00000	10.46811			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.21244	100.00000	10.18687			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2A3C	On 15/08/2013	Spot Bond	100.72700	67.57634	100.72700	67.36403			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	67.69452	100.75346	67.48178			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	65.82303	100.83807	65.61603			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	68.28523	100.88562	68.07040			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	35.57721	106.83968	35.49318		3,953,068,160.00		37,000	14,937,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	10.09899	102.29365	10.07610			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	12.84854	100.22508	12.81665			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	9.28103	100.22502	9.25800			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	10.62823	101.16350	10.60163			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01786	101.09860	0.01781			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	12.94780	109.77327	12.91671			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	10.08292	98.22086	10.05835			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	56.37028	100.00000	56.23937			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	83.15330	215.70757	82.77048			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	73.25722	105.50847	73.10831			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.53874	127.58470	2.53162			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.76078	273.62971	2.74773			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.62532	149.98730	2.61727			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.23136	199.45863	2.22289				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	24.19040	121.07209	24.12722				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	29.51823	100.00000	29.45217				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	29.51823	100.00000	29.45217				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.68662	52.69690	3.68234				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.48637	33.20196	3.48363				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.75729	31.98407	3.75443				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	42.76416	100.55103	42.66856				0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	85.55627	101.09338	85.36095				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	15.45314	100.83125	15.41542				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	46.85007	100.12935	46.73392				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	43.25714	100.07866	43.14995				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	15.07999	100.80714	15.04319				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	15.07999	100.80714	15.04319				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	11.18430	100.52930	11.15648				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	14.85838	100.79281	14.82213				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	12.19850	100.08975	12.16827				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC11	On 26/05/2013	Spot Bond	100.50743	95.94527	100.50743	95.46088			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	16.77913	100.15766	16.73752			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	10.74886	100.07580	10.72222			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	11.66328	100.08460	11.63438			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	44.74714	100.10209	44.63623			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	10.17025	98.00000	10.14453			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.87121	100.00000	9.84576			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	16.61579	100.15523	16.57458			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	11.64051	100.08737	11.61166			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	13.75885	100.10732	13.72474			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	14.70631	100.11620	14.66986			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	11.16102	100.08283	11.13336			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	12.11631	102.36455	12.08568			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	16.03255	100.12857	15.99280			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	11.47325	100.08579	11.44481			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.58892	100.00000	7.56935			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	12.32008	100.10168	12.28954			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	14.46714	100.12161	14.43127			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC128	On 20/09/2017	Spot Bond	100.09179	11.26317	100.09179	11.23525			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	11.93781	100.09811	11.90822			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	13.80398	100.11547	13.76977			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	12.89344	100.10701	12.86149			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	14.35474	100.12057	14.31916			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	15.16393	100.12805	15.12634			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	13.77026	100.11516	13.73612			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	13.37683	100.11151	13.34367			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	12.10646	100.09968	12.07645			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	11.90408	100.09779	11.87458			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	14.64696	100.12327	14.61065			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	14.47837	100.12172	14.44248			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	14.01755	100.11745	13.98279			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	14.66944	100.12348	14.63307			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	12.61240	100.10439	12.58113			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.30815	100.09221	11.28012			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.68874	100.07700	9.66472			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC145	On 20/09/2017	Spot Bond	100.12940	15.31002	100.12940	15.27207			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	31.70062	100.09221	31.62205			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	19.95535	100.10419	19.90589			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	14.03204	100.72629	13.99783			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	19.46584	100.09926	19.41760			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	10.58845	100.08547	10.56222			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.41304	98.00000	1.40947			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	10.70091	100.08652	10.67440			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	9.81245	100.07817	9.78814			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	10.11612	100.08103	10.09105			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	13.09579	100.10890	13.06334			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	56.01311	100.20368	55.83404			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	38.23716	100.21459	38.14229			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	60.41021	100.20368	60.21707			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	38.14776	100.19795	38.05313			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.64281	100.07944	1.63873			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.67336	100.38297	0.67169			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.00000	0.89660	100.00000	0.89272			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17	On 03/06/2014	Spot Bond	100.57737	43.16637	100.57737	43.06985				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	39.52546	101.33365	39.42642				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	23.21318	100.08266	23.15566				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	18.08128	100.08218	18.03647				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	57.13205	101.28616	56.98894				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.53031	98.45245	10.50460				0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	98.13888	115.36525	97.83541				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	83.87560	101.29693	83.61795				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	42.56900	100.06887	42.46353				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	9.56515	101.11641	9.54122				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.27553	115.36587	5.26227				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	12.92510	100.08387	12.89307				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	13.02412	100.08483	12.99184				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.04098	115.54905	4.03081				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	29.61966	113.64754	29.55812				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	3.70808	115.36587	3.69876				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.37072	117.71276	5.35700				0.00	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	9.70987	118.00209	9.68915			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	10.56668	101.27177	10.54021			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	19.99887	100.00000	19.94935			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	19.64209	100.20020	19.59337			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	17.88967	100.17418	17.84531			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	108.21869	4.73000	108.19561			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	18.10740	100.17741	18.06249			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	11.64856	100.07144	11.61970			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	12.85907	100.08326	12.82720			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	33.67118	100.11237	33.58772			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	14.48741	100.09907	14.45151			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	14.06936	100.09502	14.03449			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	96.31905	100.06298	96.07932			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	96.32796	100.06521	96.08820			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	96.36480	100.06023	96.12496			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	96.45572	100.06131	96.21565			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	11.22839	100.08049	11.20056			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	17.01868	100.16123	16.97648			0.00	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	11.21723	100.08038	11.18944				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	25.07612	97.80179	25.01524				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	17.57396	100.16949	17.53037				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	15.54640	100.83728	15.50846				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	78.62514	99.94942	78.39865				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	79.48850	101.49845	79.25680				0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	78.74626	99.46188	78.52026				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	79.16540	103.49133	78.93118				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	79.14905	97.69123	78.92503				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	78.59962	100.87998	78.37158				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	78.84248	101.02852	78.61347				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	79.14066	101.21079	78.91048				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	79.32779	101.32512	79.09686				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	18.30123	144.28965	18.24484				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	64.32357	100.90946	64.11667				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	38.62610	103.60434	38.52738				0.00	0	1,000,000.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	20.13618	101.69223	20.08556				0.00	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	14.85620	103.43851	14.81829			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	9.17060	102.25429	9.14744			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.90522	101.76484	8.88330			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	13.98164	100.00000	13.95511			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.85958	261.70847	2.84646			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.76269	273.38978	2.74964			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.90316	256.75899	2.89001			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.31355	123.65104	2.30741			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	7.07552	101.04016	7.05784			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.55488	123.78317	2.54788			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	12.75462	101.29456	12.72266			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	10.90090	101.45459	10.87356			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	78.96809	101.10626	78.73859			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	6.95172	100.92257	6.93417			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	61.97889	100.00005	61.82541			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.23331	98.38735	2.22819			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	93.23292	101.21006	93.00420			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	96.04119	100.00000	95.80347			0.00	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	95.95407	100.42877	95.46752			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.76248	100.00000	0.76057			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	13.53843	104.97509	13.50342			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	92.27998	100.28475	91.81970			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	90.47505	100.19981	90.03294			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	6.66431	100.80772	6.64750			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	17.88036	101.07593	17.83566			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.30588	100.44759	9.28275			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	42.59029	100.17395	42.48466			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	16.16982	100.76967	16.12950			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	38.34890	100.98200	38.25311			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	77.07672	100.85889	76.85695			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	13.05278	102.64440	13.01970			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	56.00774	100.85054	55.86799			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.72141	108.09035	2.71473			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	1.69275	101.11747	1.68861			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	59.51382	100.16642	59.36622			0.00	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	36.11081	107.16699	36.02531			215,727,150,870.00	2,013,000	1,313,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	26.73664	108.33117	26.67278			10,833,117,000.00	100,000	1,400,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	14.91786	107.16932	14.88253			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	12.87944	109.08100	12.84850			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	12.90467	117.62764	12.87192			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	10.49104	108.91524	10.46587			6,534,914,400.00	60,000	1,960,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	10.67836	118.59653	10.65108			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	13.15007	109.40010	13.11893			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	11.73630	86.57971	11.71314			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	16.22441	100.55204	16.18403			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	15.62877	101.32185	15.58962			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	20.58958	101.40666	20.53796			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	14.35230	107.64302	14.31839			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	104.88948	100.00000	104.61417			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	101.43551	100.00000	101.16997			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	95.78530	100.37860	95.53364			0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	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	99.18478	100.00000	98.91599	0.00	0	0.00			
GRA300	On 15/02/2013	Spot Bond	99.24126	99.19092	99.24126	98.92413	0.00	0	0.00			
GRA301	On 20/03/2013	Spot Bond	98.75737	91.12410	98.75737	90.89998	0.00	0	0.00			
GRA302	On 17/05/2013	Spot Bond	100.00000	99.99980	100.00000	99.99973	0.00	0	0.00			
GRB90	On 26/04/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351	0.00	0	0.00			
GRD166	On 15/02/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599	0.00	0	0.00			
GRD183	On 12/04/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235	0.00	0	0.00			
GRD184	On 17/04/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372	0.00	0	0.00			
GRD185	On 02/05/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247	0.00	0	0.00			
GRD186	On 08/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126	0.00	0	0.00			
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.68171	101.20169	7.66248	0.00	0	0.00			
GRDC1	On 10/01/2018	Spot Bond	101.57032	9.54110	101.57032	9.51714	0.00	0	0.00			
GRH1A1	On 25/10/2017	Spot Bond	100.58455	7.81064	100.58455	7.79119	0.00	0	0.00			
GRH1A2	On 25/10/2017	Spot Bond	100.59878	7.96278	100.59878	7.94297	0.00	0	0.00			
GRH1A3	On 25/10/2017	Spot Bond	100.62628	8.25685	100.62628	8.23629	0.00	0	0.00			
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.15985	100.00000	2.15428	0.00	0	0.00			
GRH1B	On 25/10/2017	Spot Bond	100.66039	8.62168	100.66039	8.60020	0.00	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	9.12804	100.70773	9.10529			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	30.83455	100.25900	30.75802			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	12.58644	101.08226	12.55566		50,541,130,000.00		500,000	15,600,000.00
GRT03	On 15/10/2015	Spot Bond	101.25499	15.30497	101.25499	15.26665			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	11.45244	100.11004	11.42405			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	26.70842	101.64234	26.64131			0.00	0	200,000.00
GRT06	On 11/12/2017	Spot Bond	100.23736	9.28908	100.23736	9.26603			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	11.79360	99.99999	11.76439			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	19.85792	101.18024	19.80823			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	9.19031	100.20054	9.16750			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			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	52.45759	101.50868	52.45758			0.00	0	0.00
HMS1B3	On 19/02/2013	Spot Bond	101.50868	52.45759	101.50868	52.45758			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00029	100.00000	50.00027			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	77.11849	100.00000	76.97103			0.00	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	81.91645	101.18125	81.67107				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	20.08037	101.21718	20.03011				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	20.26004	107.10005	20.20671				0.00	0	0.00
HMS1C2	On 19/02/2013	Spot Bond	101.59173	52.58480	101.59173	52.58479				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	81.97602	101.22625	81.73039				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	20.38139	101.28016	20.33034				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	18.11630	117.06290	18.06469				0.00	0	0.00
HMS1D2	On 19/02/2013	Spot Bond	101.69896	52.74921	101.69896	52.74920				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	82.08324	101.30724	81.83713				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	20.76806	101.36111	20.71601				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	18.97816	114.94363	18.92496				0.00	0	0.00
HMS1E2	On 19/02/2013	Spot Bond	102.07916	53.33040	102.07916	53.33039				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	82.22616	101.41519	81.97940				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	21.24011	101.46001	21.18683				0.00	0	0.00
HMS1F2	On 19/02/2013	Spot Bond	102.24978	53.68690	102.24978	53.68688				0.00	0	0.00
HMS1G2	On 19/02/2013	Spot Bond	102.77072	54.53532	102.77072	54.53530				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	8.42868	120.49879	8.40675			439,338,588,340.00	3,646,000	45,385,000.00	



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	2.71911	278.97229	2.70609			0.00	0	96,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.71535	279.46415	2.70234			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	8.67380	109.78196	8.65286		4,610,842,320.00		42,000	29,421,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	8.65047	110.08516	8.62954			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.12500	113.03384	1.12600	113.00864		126,337,500,000.00		112,300,000	313,172,000.00
I2038	On 31/01/2038	Spot Bond	1.84000	111.40254	1.84000	111.38745		1,104,000,000.00		600,000	55,815,300.00
I2050	On 31/12/2050	Spot Bond	1.95000	118.21532	1.95000	118.19895		2,145,000,000.00		1,100,000	105,750,000.00
IBC01	On 16/03/2015	Spot Bond	94.50000	24.93623	94.50000	24.89082			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	27.99924	111.10415	27.93098			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	99.00083	100.38955	98.74865			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	22.20742	101.98179	22.15145			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090	21.54322	100.56090	21.48960			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	83.01165	99.93156	82.64291			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	63.46874	100.23834	63.31124			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	42.75601	100.38793	42.64977			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	48.49165	104.99431	48.37873			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	18.49762	110.23108	18.45281			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	13.60501	114.54738	13.57101			0.00	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	44.57827	103.99743	44.47583		0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	101.06758	38.62273	101.06758	38.52618		0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	100.58995	30.12648	100.58995	30.05312		0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	111.22906	29.61659	111.22906	29.54300		0.00	0	1,000,000.00
IBL28		On 18/08/2016	Spot Bond	108.02289	11.97892	108.02289	11.95085		0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	100.81617	26.09638	100.81617	26.03056		0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	100.86946	9.84851	100.86946	9.82365		0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	123.12082	3.47627	123.12082	3.46707		0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	127.68743	2.23933	127.68743	2.23323		0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	99.85267	20.90930	99.85267	20.85758		0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	99.84531	9.62282	99.84531	9.59902		0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	108.72274	12.13658	108.72274	12.10767		0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	100.33316	21.77616	100.33316	21.72208		0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	100.11008	10.08655	100.11008	10.06154		0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	100.65809	10.51983	100.65809	10.49420		0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	102.66026	9.51311	102.66026	9.49149		0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	99.50921	8.10132	99.50921	8.08327		2,686,748,670.00	27,000	100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IC02	On 09/05/2013	Spot Bond	100.00000	88.21508	100.00000	88.01991				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00145	100.00000	0.00145				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	22.42579	100.89947	22.37552				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	22.42579	100.89947	22.37552				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	8.65670	101.97863	8.63702				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.50428	100.89947	8.48521				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	15.32959	100.90751	15.29132				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	15.10248	100.84756	15.06479				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	15.32623	99.83295	15.28833				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	20.49796	114.58662	20.44701				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	29.96445	99.86601	29.89034				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	29.96445	99.86601	29.89034				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	9.94211	100.72296	9.91787				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.46504	100.00000	8.44407				0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	80.60717	101.81841	80.36739				0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	77.46692	101.39919	77.24387				0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	65.67293	101.19088	65.46578				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	28.17927	103.56174	28.11439				0.00	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	64.61277	100.41740	64.41031				0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	65.53055	100.58388	65.36922				0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	86.61763	101.41671	86.42681				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	16.58171	101.24311	16.53972				0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333				0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478				0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333				0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974				0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	69.71070	100.00000	69.57844				0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	99.19658	50.20167	99.19658	99.72897				0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	98.13499	99.09525	97.87422				0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	96.34187	98.99412	96.09079				0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	94.61682	98.88812	94.37490				0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	92.95566	98.78695	92.72238				0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	91.35504	98.68599	91.12995				0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078				0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND315	On 09/04/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.51872	100,000.00000	0.51146			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111		3,600,000,000,000.00	36,000,000	24,000,000.00	
IND320	On 26/04/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND333	On 09/05/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	65.22793	100.00000	65.10417				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	63.63733	100.00000	63.51659				0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	62.79698	100.00000	62.67784				0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	61.96773	100.00000	61.85016				0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	61.14943	100.00000	61.03342				0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	60.34194	100.00000	60.22745				0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	59.54510	100.00000	59.43213				0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	58.75879	100.00000	58.64732				0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	57.98287	100.00000	57.87286				0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	57.21719	100.00000	57.10864				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND350	On 10/12/2013	Spot Bond	100.00000	56.46162	100.00000	56.35450			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	55.71603	100.00000	55.61032			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	78.69838	100.81810	78.46949			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	78.72928	100.00000	78.51240			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	99.88559	100.70818	99.36183			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	17.56690	101.98370	17.52263			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	17.33977	106.31357	17.29442			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	16.67987	104.39662	16.63694			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	9.40768	99.99991	9.38438			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	101.38091	100.00000	101.11551			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	33.36281	100.36848	33.27992			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	10.96272	100.00021	10.93558			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	96.55119	100.00000	96.30981			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.34676	6.50000	102.32878			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	90.49429	101.36114	90.27416			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	88.34271	101.10456	88.13288			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING161	On 20/03/2017	Spot Bond	100.08473	11.36174	100.08473	11.33358			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	28.41544	101.44140	28.34416			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	99.12324	100.25042	98.86783			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	91.07145	100.25042	90.62404			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	96.29717	100.08567	96.05623			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	96.10301	100.07206	95.86319			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	100.92419	100.37849	100.65903			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	94.47567	100.38408	94.00400			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	64.38314	100.38408	64.18146			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	100.93373	100.37919	100.66855			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	16.13860	100.00000	16.09951			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	10.32871	100.00000	10.30369			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	87.64107	100.27920	87.24173			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	84.10060	100.08647	83.70915			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	86.30881	100.00000	86.03568			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	83.50736	100.00000	83.19576			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	85.94704	100.00000	85.75036			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING32	On 30/04/2013	Spot Bond	100.90615	84.93528	100.90615	84.74213			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	55.50845	100.92542	55.36831			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	55.50845	100.92542	55.36831			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	57.91437	101.29332	57.76929			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	49.07969	100.00000	48.95815			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	30.56175	102.06095	30.48467			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	23.50635	101.68471	23.44661			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	65.21250	100.42003	65.05041			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	20.14518	101.24581	20.09475			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	12.41783	101.27443	12.38674			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	9.33337	101.29354	9.30999			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	13.54535	107.00679	13.51349			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	47.04405	105.51634	46.93406		848,034,824,580.00	8,037,000	2,037,000.00	
IPL5	On 28/09/2015	Spot Bond	100.55058	16.76277	100.55058	16.72105			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	13.82624	111.16948	13.79251		6,114,321,400.00	55,000	12,555,000.00	
IV012	On 26/11/2014	Spot Bond	100.64446	33.11269	100.64446	33.03200			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	23.02488	100.00026	22.96786			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	23.13847	106.83400	23.08412			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV015	On 20/09/2017	Spot Bond	100.08056	10.39768	100.08056	10.37192				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	9.33354	100.38986	9.31035				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.44799	117.02647	2.44177				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	3.05996	129.51692	3.05132				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	64.35901	100.38643	64.15519				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	8.47498	99.81973	8.45403				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	8.11464	101.53934	8.09427				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	8.02668	101.19270	8.00660				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.27826	100.25130	0.27757				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	8.51865	99.94061	8.49757				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	57.23523	100.95973	57.09229				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.27437	92.45654	2.26940				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.20299	95.34778	2.19806				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	66.27724	100.52241	66.11415				0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	97.73000	103.46133	97.48616			2,896,917,240,000.00	28,000,000	7,000,000.00	
IV07	On 31/03/2013	Spot Bond	99.88087	94.38570	99.88087	94.15741				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	16.29207	114.89453	16.25126				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09	On 30/04/2018	Spot Bond	101.30356	9.80855	101.30356	9.78370			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	3.02749	129.51692	3.01894			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	50.00004	100.00000	50.00002			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	99.27921	50.18091	99.27921	50.18090			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	99.16760	99.45955	99.16760	99.19151			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	97.61552	99.06633	97.35757			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	95.84217	98.96527	95.59376			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	94.13582	98.85919	93.89642			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	92.49230	98.75808	92.26141			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA317	On 25/04/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	100.00000	80.93126	100.00000	80.21978		19,000,000,000,000.00	190,000,000	190,000,000.00	
IVA320	On 13/05/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA334	On 22/08/2013	Spot Bond	100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	62.55893	100.00000	62.44024			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	61.73282	100.00000	61.61570			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	60.91762	100.00000	60.80205			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	60.11319	100.00000	59.99914			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	59.31938	100.00000	59.20683			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	58.53605	100.00000	58.42499			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	57.76306	100.00000	57.65347			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	57.00029	100.00000	56.89214			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	56.24758	100.00000	56.14087			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	55.50482	100.00000	55.39951			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC001	On 05/07/2013	Spot Bond	99.74330	85.83437	99.74330	85.56920			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	7.23319	100.81205	8.93676			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	38.18614	101.01716	38.09071			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	19.69121	101.02507	19.64199			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	8.91541	100.00000	8.89334			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	78.69838	100.81807	78.46949			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.68775	52.53192	100.68775	52.53190			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	82.98168	100.65963	82.79712			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	78.94737	100.00000	78.71720			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	84.56634	100.00000	84.38129			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	63.69029	100.00000	63.53600			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	53.00842	100.00000	52.87715			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	15.14606	101.04078	15.10820			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	27.36307	100.00000	27.29530			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	86.99717	100.00000	86.80079			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	86.71640	100.00000	86.52065			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	107.61905	104.62962	107.32489			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB007	On 31/08/2017	Spot Bond	102.42188	2.33279	102.42188	102.42188	2.32747			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	9.81252	101.21431	101.21431	9.78768			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	94.61719	100.00000	100.00000	94.38865			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	12.19993	153.49881	153.49881	12.16160			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	56.49351	101.46222	101.46222	56.35179			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	21.29394	100.47188	100.47188	21.24099			0.00	0	10,000,000.00
LGL02	On 13/08/2017	Spot Bond	103.08494	9.61462	103.08494	103.08494	9.59292		13,194,872,320.00		128,000	5,228,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.46261	101.72477	101.72477	1.45931			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	9.93000	100.30391	100.30391	9.90535			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	21.07825	100.60223	100.60223	21.03111			0.00	0	10,000,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	4.05404	100.33330	100.33330	4.04397			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	50.00004	100.00000	100.00000	50.00002			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	69.44644	100.00000	100.00000	69.31468			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	78.47081	100.80210	100.80210	78.24328			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	93.18316	98.89515	98.89515	92.94848			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	58.05803	101.14527	101.14527	57.91278			0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	99.30996	50.17312	99.30996	99.30996	50.17311			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	94.13022	98.95948	98.95948	93.89061			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ028	On 12/04/2013	Spot Bond	98.43044	86.27333	98.43044	86.07308			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	97.61307	99.17027	97.35487			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	88.19132	101.29323	87.98300			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	39.58844	101.31233	39.48926			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	95.64568	100.54173	95.16265			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	44.35161	100.58073	44.24360			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	27.87303	101.30733	27.80320			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	19.73984	101.17095	19.69045			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	15.87818	99.84625	15.83848			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	8.68231	99.84060	8.66060			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	60.49506	100.25866	60.34323			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	56.24683	101.08567	56.10619			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	56.67278	100.00000	56.53244			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP19U	On 18/02/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	44.44717	100.00000	44.33950			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	40.33203	100.00000	40.23215			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	24.63885	100.00000	24.57784			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	22.52813	100.00000	22.47356			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.25406	100.00000	6.23858			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	15.26871	100.00000	15.23090			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	11.35386	109.95029	11.32655		1,539,304,060.00	14,000	14,000.00	
MCB3M	On 13/12/2014	Spot Bond	100.21678	30.87211	100.21678	30.79551			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	59.50888	100.18427	59.36128			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	24.33395	100.20050	24.27358			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	32.74375	101.34831	32.67008			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	32.79374	101.35889	32.71994			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	13.46475	101.41174	13.43444			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	7.87986	103.44664	7.86174			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.55420	103.61067	7.53680			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	15.87754	101.86568	15.84167			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	10.41927	104.35890	10.39513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB5	On 05/01/2022	Spot Bond	104.67108	10.49747	104.67108	104.67108	10.47309			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	29.07975	106.18586	106.18586	29.01177			0.00	0	69,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	16.20598	100.06286	100.06286	16.16583			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.91411	100.06556	100.06556	7.89450			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	10.91470	110.15502	110.15502	10.88524			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	21.33044	107.16233	107.16233	21.27994			3,965,006,210.00	37,000	25,437,000.00
MIL01	On 31/05/2015	Spot Bond	100.44922	22.98418	100.44922	100.44922	22.92704			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	12.40253	104.78971	104.78971	12.37385			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	94.75375	100.42970	100.42970	94.27088			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	12.06901	104.79935	104.79935	12.04109			3,248,779,850.00	31,000	6,531,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	35.97816	110.61908	110.61908	35.89076			9,070,764,560.00	82,000	1,382,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	20.00546	110.59153	110.59153	19.95686			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	11.10391	115.34633	115.34633	11.07602			5,998,009,160.00	52,000	3,052,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	61.12729	102.81634	102.81634	60.98813			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	91.12276	98.77372	98.77372	90.89861			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	86.87296	98.48888	98.48888	86.66979			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	83.33333	100.00000	100.00000	83.14351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A111		On 14/08/2020	Spot Bond	100.00000	5.78362	100.00000	5.76961		0.00	0	0.00
N4A202		On 14/08/2020	Spot Bond	100.00000	0.12319	100.00000	0.12290		0.00	0	0.00
N4A205		On 14/08/2020	Spot Bond	100.00000	6.05695	100.00000	6.04228		0.00	0	0.00
N4A208		On 14/08/2020	Spot Bond	100.00000	6.13150	100.00000	6.11665		0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond	100.89771	5.62843	100.89771	5.61468		0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	5.70491	100.61875	5.69101		0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond	100.62967	5.80301	100.62967	5.78887		0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond	100.63509	5.85204	100.63509	5.83779		0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	100.64159	5.91088	100.64159	5.89648		0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	100.65787	6.05795	100.65787	6.04319		0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	100.66881	6.15596	100.66881	6.14096		0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	100.68074	6.26376	100.68074	6.24850		0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	100.69157	6.36173	100.69157	6.34623		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	100.69687	6.41073	100.69687	6.39510		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	100.76218	6.99805	100.76218	6.98099		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	100.83813	7.68234	100.83813	7.66359		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.12319	100.00000	0.12290		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.12319	100.00000	0.12290		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NAM01	On	19/11/2022		Spot Bond	103.67668		9.71984	103.67668	9.69743				0.00	0	0.00
NBK10B	On	21/04/2014		Spot Bond	101.36748		38.44881	101.36748	38.35244				0.00	0	0.00
NBK11B	On	27/10/2014		Spot Bond	100.92433		26.47082	100.92433	26.40473				0.00	0	0.00
NBK12B	On	20/02/2015		Spot Bond	100.76441		22.67455	100.76441	22.61925				0.00	0	0.00
NBK13B	On	21/02/2017		Spot Bond	100.97362		10.24274	100.97362	10.21771			40,389,448,000.00		400,000	400,000.00
NBK14B	On	27/08/2015		Spot Bond	100.60434		16.95057	100.60434	16.90928				0.00	0	0.00
NBK15B	On	27/08/2017		Spot Bond	100.47967		9.32329	100.47967	9.30061				0.00	0	125,000,000.00
NBK2A	On	15/09/2015		Spot Bond	112.76469		22.52940	112.76469	22.47381			5,412,705,120.00		48,000	8,848,000.00
NBK2B	On	15/09/2015		Spot Bond	100.61353		17.53689	100.61353	17.49322				0.00	0	2,000,000.00
NBK3A	On	09/09/2019		Spot Bond	122.79495		14.18120	122.79495	14.14375			5,280,182,850.00		43,000	4,543,000.00
NBK4	On	28/10/2024		Spot Bond	32.99078		3.55173	32.99078	3.54896				0.00	0	0.00
NBK5B	On	19/04/2013		Spot Bond	101.43082		87.27371	101.43082	87.06924				0.00	0	0.00
NBK6A	On	19/04/2015		Spot Bond	108.29303		25.56388	108.29303	25.50317				0.00	0	9,400,000.00
NBK6B	On	19/04/2015		Spot Bond	101.23516		20.16640	101.23516	20.11592				0.00	0	0.00
NBK7B	On	19/04/2020		Spot Bond	101.30698		7.72209	101.30698	7.70275				0.00	0	0.00
NBK8A	On	24/03/2014		Spot Bond	104.56520		47.27611	104.56520	47.16638				0.00	0	0.00
NBK8B	On	24/03/2014		Spot Bond	100.00004		41.79222	100.00004	41.68873				0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9A	On 23/03/2016	Spot Bond	109.74955	18.05246	109.74955	18.00889			8,889,713,550.00	81,000	6,181,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	13.07514	100.00006	13.04277			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	106.54753	119.17407	106.23776			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	100.75486	100.33399	100.49504			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	34.39508	100.00000	34.32982			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	43.44456	100.00000	43.36212			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	32.80030	100.00000	32.73807			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	31.10177	100.00000	31.04276			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	23.56059	100.55018	23.50323			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	99.06831	100.22266	98.81636			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	95.97041	99.94761	95.73472			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	95.67189	99.94811	95.43751			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	95.67189	99.94811	95.43751			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	95.67189	99.94811	95.43751			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	22.12416	99.86407	22.06943			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	21.00360	101.50309	20.95089			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	20.58993	101.36582	20.53832			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	23.19910	100.40506	23.14144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN61	On 30/11/2015	Spot Bond	80.20911	19.25422	80.20911	19.22318			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	17.35680	100.38119	17.31366			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	14.16912	100.00000	14.14224			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	15.15050	101.10639	15.11262			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	15.74104	101.21257	15.70164			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	15.06214	101.03995	15.02450			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	13.14482	101.41775	13.11185			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	15.58028	76.11506	15.55614			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	64.56728	100.41337	64.36048			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	42.68076	100.10537	42.57496			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	42.60392	100.10374	42.49832			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	20.88400	99.82783	20.83236			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	8.47455	100.74066	8.45387			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	9.18821	100.07228	9.16545			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	16.38751	100.06803	16.34690			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	8.80028	101.43571	8.77821			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	22.86464	110.75661	22.80904			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED6	On 20/09/2013	Spot Bond	105.36061	67.69442	105.36061	67.53634				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	47.84967	106.42411	47.73702				0.00	0	3,600,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	8.30346	101.17472	8.28268				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	15.99663	119.90407	15.95517				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	11.67883	108.97397	11.64829				0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865				0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	92.71659	98.87170	92.48432				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	19.46960	100.47393	19.42118				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.35945	156.96491	5.34196				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	8.60236	115.40836	8.58074				0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	92.48671	98.83767	92.25566				0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	75.59275	97.39714	75.44058				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	59.65443	100.19307	59.50645				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	11.47434	114.59979	11.44296			687,598,740,000.00	6,000,000	3,000,000.00	
NQ1A11	On 22/05/2016	Spot Bond	100.55569	13.90499	100.55569	13.87114				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	44.80116	100.53494	44.69211				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	97.49232	100.49411	96.99003				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	22.56003	100.52625	22.50512				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B10	On 22/05/2020	Spot Bond	116.99821	11.49257	116.99821	11.46057				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	45.06938	100.56446	44.95965				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	97.66143	100.52540	97.15812				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	22.75523	100.54276	22.69984				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	11.92405	114.44931	11.89148				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	45.38489	100.59918	45.27435				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	97.88689	100.56709	97.38223				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	23.11473	100.57314	23.05845				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	97.91977	100.57316	97.41490				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	98.10866	100.58790	97.60275				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	98.34249	100.65124	97.83508				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	98.64778	100.70756	98.13851				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	10.28574	100.72887	10.26066				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	15.47529	100.67612	15.43757				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	66.13847	134.34526	65.94537				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	44.59837	108.59837	44.49163				0.00	0	44,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	12.23506	125.30314	12.20241				0.00	0	7,500,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01U	On 31/03/2013	Spot Bond	100.00000	94.12924	100.00000	93.90133			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	12.22204	134.80590	12.18730			0.00	0	4,600,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.74757	171.14853	4.73107			0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	11.18163	135.14144	11.14996			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	87.44592	101.23304	87.24091			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	39.16893	101.21485	39.07089			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	39.05225	101.18197	38.95452			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	12.14157	101.47481	12.11177			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	26.53964	100.95122	26.47262			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	80.04660	100.91565	79.81224			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	19.57192	101.05067	19.52300			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	14.95509	100.00000	14.91806			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.00372	100.00000	14.96656			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.03290	100.00000	14.99568			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	15.73313	100.00000	15.69418			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	16.51118	100.00000	16.47029			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	21.37394	100.00000	21.32102			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	19.51406	108.19161	19.46776		15,687,783,450.00	145,000	79,845,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.66548	100.00000	5.65129			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	15.77677	104.37000	15.74591			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	22.85339	100.00000	22.79680			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.57200	100.00000	6.55573			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	88.84181	100.19068	88.41806			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	101.46890	100.38733	101.20158			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	51.73868	100.00000	51.64052			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	73.76090	100.00000	73.62095			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	97.58236	100.47782	97.32093			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	42.83858	100.10564	42.73240			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	37.79715	100.09773	37.70024			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	87.69527	100.09376	87.28128			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	87.82258	100.09863	87.40798			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	61.68421	100.10500	61.48718			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	42.96986	100.10840	42.86335			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	37.79583	100.10173	37.69893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B4D	On 15/06/2013	Spot Bond	100.10673	88.03477	100.10673	87.61914			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	61.72950	100.10663	61.53231			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	43.26331	100.11457	43.15606			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	37.79425	100.10653	37.69735			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	88.41671	100.12130	87.99922			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	43.58763	100.12138	43.47957			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	37.79241	100.11212	37.69551			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	88.75620	100.13423	88.33706			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	45.78807	100.68448	45.67647			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	37.40317	116.98567	37.30707			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	30.36066	91.25497	30.29767			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.86390	40.60007	0.86303			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	5.31000	125.12726	5.30500	125.12254		76,119,646,500,000.00	335,150,000	4,557,706,000.00	
R158	On 15/09/2015	Spot Bond	124.15418	23.53920	124.15418	23.47579			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	15.48431	86.87026	15.45348			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	18.05326	130.95502	18.00254			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.35860	82.70497	8.34263			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R179	On 01/08/2013	Spot Bond	107.05466	70.06489	107.05466	69.92803			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.31000	129.00894	7.31500	128.93237		88,284,758,377,680.00	077,258,328	1,422,293,400.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.77984	38.29047	0.77909			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.71660	36.16829	0.71594			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	217.04621	175.26534	217.01250	174.44576		6,685,023,268,000.00	30,800,000	842,000,000.00	
R197	On 07/12/2023	Spot Bond	0.98500	285.66316	0.98500	285.63121		99,270,457,150.00	100,782,190	112,647,000.00	
R201	On 21/12/2014	Spot Bond	5.12500	107.59822	5.12000	107.59239		1,406,043,750,000.00	274,350,000	759,442,177.00	
R202	On 07/12/2033	Spot Bond	1.83000	211.23901	1.82500	211.37501		69,474,120,000.00	37,964,000	953,823,000.00	
R2023	On 28/02/2023	Spot Bond	6.74500	110.77455	6.76000	110.64117		15,172,621,190,000.00	249,462,000	2,352,920,000.00	
R203	On 15/09/2017	Spot Bond	5.74000	113.40515	5.72000	113.47193		21,340,757,480,000.00	717,902,000	5,380,917,452.00	
R204	On 21/12/2018	Spot Bond	5.99500	110.93036	5.98000	110.98990		22,212,219,579,000.00	705,124,200	6,050,084,311.00	
R2048	On 28/02/2048	Spot Bond	108.88836	11.94294	108.88836	11.91429		148,250,739,921,480.00	361,493,000	4,170,140,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	40.60569	100.00000	40.50514			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.13500	102.67882	5.12500	102.67352		3,338,777,000,000.00	650,200,000	1,123,600,000.00	
R207	On 15/01/2020	Spot Bond	6.28000	105.93211	6.28000	105.91402		71,727,981,468,000.00	421,653,100	5,603,423,000.00	
R208	On 31/03/2021	Spot Bond	6.42000	104.55809	6.42000	104.53993		24,261,354,624,000.00	779,027,200	9,578,503,412.00	
R209	On 31/03/2036	Spot Bond	8.19500	82.27545	8.20000	82.21393		27,419,306,310,000.00	345,858,000	8,547,020,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Spot Bond	1.48000	164.13630	1.44500	164.84222			417,508,000,000.00	282,100,000	397,180,300.00
R211	On 31/01/2017	Spot Bond	0.16000	114.28636	-0.16000	114.27666			(960,000,000.00)	6,000,000	1,005,000,000.00
R212	On 31/01/2022	Spot Bond	0.83000	133.02505	0.82000	133.11794			1,582,768,500,000.00	906,950,000	2,603,291,100.00
R213	On 28/02/2031	Spot Bond	7.88000	94.78644	7.89500	94.63195			31,752,223,600,000.00	029,470,000	5,417,437,000.00
R214	On 28/02/2041	Spot Bond	84.68795	10.58952	84.68795	10.56888			173,914,920,056,150.00	053,597,000	6,877,761,000.00
R223C	On 15/03/2013	Spot Bond	98.99493	92.24429	98.99493	92.01409			0.00	0	0.00
R224C	On 15/09/2013	Spot Bond	96.64575	63.01863	96.64575	62.88152			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	94.28171	43.23203	94.28171	43.13988			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.87036	30.15812	91.87036	30.09520			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	88.83566	21.58631	88.83566	21.54252			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	86.87026	15.48431	86.87026	15.45348			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749	11.27232	84.86749	11.25031			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	8.35860	82.70497	8.34263			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	74.34722	97.62766	74.19967			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	51.41859	95.17874	51.30873			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	35.60770	92.80992	35.53320			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	25.01267	90.60553	24.96137			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	18.02798	87.76872	17.99197			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R328C	On 21/12/2015	Spot Bond	85.82547	13.02364	85.82547	12.99812				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	9.57694	83.71772	9.55856				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.18701	81.42381	7.17354				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.77444	77.48625	5.76406				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.52048	75.13464	4.51256				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.69142	72.16183	3.68518				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.96125	70.13136	2.95637				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.40506	68.17127	2.40119				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.98112	66.23386	1.97801				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.77527	63.06100	1.77260				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.50487	61.24492	1.50267				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.32621	59.05342	1.32432				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.14683	57.39997	1.14524				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	1.00068	55.80907	0.99932				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.88062	54.27807	0.87946				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.77780	52.85822	0.77680				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.69178	51.49553	0.69091				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond	44.45722	1.04812	44.45722	1.04696			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.97700	43.11572	0.97596			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.91617	41.83089	0.91521			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.86390	40.60007	0.86303			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.81883	39.42073	0.81802			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.77984	38.29047	0.77909			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.74602	37.20704	0.74532			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.71660	36.16829	0.71594			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	45.44387	100.16140	45.33117			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	83.04117	101.36584	82.78905			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	14.42498	101.68455	14.38872			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	24.27610	100.60342	24.21697			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.36042	100.00000	2.35457			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	100.03074	100.25681	99.77364			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	92.00561	100.32689	91.55107			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	92.00629	100.32010	91.55177			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	63.52523	100.32441	63.32193			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	20.82160	101.54349	20.76933			0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC04	On 06/09/2013	Spot Bond	100.00000	85.14705	100.00000	85.01823				0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	94.05750	100.26310	93.81511				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	27.48722	101.21857	27.41841				0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	99.96782	5.87500	99.95173				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	17.68894	100.60466	17.64586				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	59.13937	101.28378	58.99123				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.02785	100.77784	8.33629				0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	99.45190	100.58027	99.18009				0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	100.00000	8.26828	100.00000	8.24757				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	44.21425	100.38116	44.10439				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	104.56353	100.60804	104.28821				0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	105.18421	100.65009	104.90715				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	34.59220	102.09902	34.50682				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	14.09565	99.79665	14.06081				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	11.81129	101.65073	11.78127				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP007	On 30/04/2016	Spot Bond	101.46985	15.15599	101.46985	15.11753			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	15.15599	101.46985	15.11753			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	82.84496	101.38750	82.59415			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	66.18201	100.62446	65.97426			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	62.70693	100.24328	62.50639			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	58.99816	101.50905	58.85009			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	14.94548	99.91990	14.90850			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	13.03307	99.90988	13.00082			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	87.05316	100.25061	86.63772			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	9.99107	100.36848	9.96624			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	54.07034	100.00000	53.93644			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	45.46590	100.51732	45.35280			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	39.68863	100.00000	39.59249			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	32.91360	100.62598	32.83343		1,207,511,760,000.00	12,000,000	4,000,000.00	
RPI01	On 22/07/2016	Spot Bond	5.25000	100.30108	5.25000	100.28672			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.70917	100.00000	0.70742			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.84693	100.00000	3.83740			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	8.85231	100.00000	8.83014			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPS001	On 16/11/2022	Spot Bond	101.48404	18.43381	101.48404	18.39206				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	11.55840	115.23085	11.52954				2,189,386,150.00	19,000	5,119,000.00
SBC2	On 28/04/2016	Spot Bond	104.86804	10.03635	104.86804	10.01665				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	14.49169	114.56238	14.45547				0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	12.75027	100.56539	12.71922				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	12.08472	107.95466	12.05609				0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	7.39297	101.20234	7.37447				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	8.36572	100.11990	8.34498				0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	7.42894	101.08312	7.41016				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	7.78711	101.24095	7.76761				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	7.76475	101.21627	7.74531				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	23.68227	107.37565	23.62611				0.00	0	14,700,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	93.28762	102.36256	93.06259				0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	11.87029	105.03639	11.84280				0.00	0	6,700,000.00
SBK11	On 09/04/2014	Spot Bond	132.16219	44.17141	132.16219	44.04473				0.00	0	37,000.00
SBN18	On 14/09/2013	Spot Bond	162.56493	52.15523	162.56493	51.98409				0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	85.85420	155.18315	85.55104				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN27	On 15/09/2015	Spot Bond	120.12124	24.39123	120.12124	24.32792			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	24.31076	120.50039	24.24750			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	24.27060	120.69056	24.20736			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	91.48058	143.06048	91.16636			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	12.87824	106.46393	12.84791			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	24.35385	120.29708	24.29056			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	24.33374	120.39190	24.27046			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	83.16243	215.59863	82.77972			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	94.12924	100.00000	93.90133			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	9.04209	100.10760	9.01967			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	45.22641	99.06612	45.11535			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	31.26417	100.00010	31.18675			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	11.28815	99.81852	11.26023			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	86.54490	99.79990	86.27574			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	55.02428	100.00000	54.88650			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	13.08069	109.84578	13.04910			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	54.62702	100.78863	54.48631			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	11.80391	100.87410	11.77444			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS16	On 22/09/2018	Spot Bond	99.99987	8.16370	99.99987	8.14348				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.29521	100.00000	1.29233				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.77639	99.99997	8.75466				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	10.25712	113.08735	10.23189				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	11.40082	109.22356	11.37340				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	7.16718	100.77436	7.14969				0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	22.64389	100.47821	22.58881				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	10.37076	100.50480	10.34552				0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	8.54761	100.51996	8.52682				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	10.44513	106.95022	10.42044			13,047,926,840.00	122,000	2,222,000.00	
SBS3	On 25/05/2026	Spot Bond	102.76906	9.56355	102.76906	9.54167				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	10.18405	104.14309	10.16049				0.00	0	0.00
SBS7	On 26/03/2013	Spot Bond	103.79928	99.16117	103.79928	98.90989				0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	14.06522	120.54819	14.02861			3,013,704,750.00	25,000	1,425,000.00	
SBSI10	On 03/07/2013	Spot Bond	120.15971	83.16095	120.15971	82.96735				0.00	0	31,000.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.76842	272.67152	2.75536			545,343,040,000.00	2,000,000	400,000.00	
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.27497	123.12082	4.26366				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM107	On 15/09/2017	Spot Bond	114.44000	10.44493	114.44000	10.41577			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.07267	100.00000	4.06259			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.22604	82.63494	0.22554			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.55322	120.42805	4.54100			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.34676	6.50000	102.32878			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	12.34280	100.12305	12.31220		400,492,200,000.00	4,000,000	2,000,000.00	
SHS02	On 29/06/2013	Spot Bond	99.88484	82.54901	99.88484	82.18409			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	21.64936	99.87542	21.59580			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	10.59561	100.24421	10.56931			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	103.11523	11.80847	103.11523	11.78152		2,887,226,440.00	28,000	28,000.00	
SHS06	On 12/12/2017	Spot Bond	100.24161	1.66582	100.24161	1.66169			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	105.71322	72.80591	105.71322	72.63821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2	On 15/08/2016	Spot Bond	112.32955	17.31161	112.32955	17.26973			0.00	0	12,716,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	79.48189	101.56711	79.32145		2,945,446,190.00		29,000	29,000.00
SNT01	On 15/09/2017	Spot Bond	105.65786	12.98200	105.65786	12.95162			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	31.44841	100.80059	31.37167		907,205,310,000.00		9,000,000	3,000,000.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	11.84881	100.58343	11.81996			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	17.37720	100.81342	17.33480			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	9.56263	100.58796	9.53934			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	14.97950	107.52630	14.94413			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	19.82864	101.25454	19.77899			0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SSCP01	On 01/03/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.98296	100.41357	10.95566			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	10.55475	99.94314	10.52863			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	9.32939	101.14726	9.30605			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	9.71792	94.17275	9.69733			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	9.74860	93.82087	9.72801			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	28.68417	104.67610	28.61791			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN007	On 15/01/2020	Spot Bond	101.56575	7.92157	101.56575	7.90362			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	10.45986	100.11486	10.43393			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	12.76530	107.35953	12.73504			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	24.07044	121.64737	24.00734			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.00268	105.50721	1.99784			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	10.35436	100.00000	10.33540			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	69.92337	100.00000	69.78967			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	69.92337	100.00000	69.78967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN923	On 21/08/2013	Spot Bond	100.00000	69.71070	100.00000	69.57844				0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	69.57844	100.00000	69.44644				0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	69.44644	100.00000	69.31468				0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	69.92337	100.00000	69.78967				0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	69.92337	100.00000	69.78967				0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	50.17872	99.28767	99.72872				0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	99.45905	99.25974	99.19077				0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	98.39546	99.20138	98.13303				0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	98.39545	99.20211	98.13301			1,984,042,200,000.00	20,000,000	5,000,000.00	
SYN959	On 19/02/2013	Spot Bond	99.18693	98.13329	99.18693	97.87230				0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	97.35557	99.14341	97.09880				0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	96.59077	99.09929	96.33812				0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	96.33886	99.07862	96.08758				0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	95.59078	99.03521	95.34349				0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	91.57361	98.78368	91.34722				0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159				0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN971	On 20/02/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	100.00000	80.21978	100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	22.41945	119.55998	22.36180			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	11.20103	111.67266	11.17375			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	39.60215	100.00000	39.51353			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	26.70084	100.00000	26.63472			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	47.49419	104.23307	47.38424			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	92.48464	98.86706	92.25354			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.66418	52.71246	100.66418	52.71245			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	88.45080	101.16928	88.24059			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	87.21711	101.07247	87.01292			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	19.00456	100.91059	18.95712			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	12.64095	110.02135	12.61038			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS88	On 08/02/2013	Spot Bond	100.00000	50.00005	100.00000	50.00004				0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	100.04157	100.30600	99.78232				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	43.64568	100.55190	43.53942				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	65.58313	100.62855	65.42336				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	6.76745	101.17076	6.75052				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	6.97555	101.20716	6.95808				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	8.01902	103.42947	8.00057				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	8.86028	100.80622	8.83818				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	9.11412	100.83814	9.09139				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.67854	100.90574	2.67250				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	6.71420	100.17362	6.69754				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	6.97930	100.18041	6.96199				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.75106	100.00000	2.74491				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.42247	101.28535	7.40388				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	9.57070	100.89554	9.54681				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.37652	101.45249	8.35552				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	10.41169	101.00134	10.38567				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10D1	On 18/10/2038	Spot Bond	102.14068	12.28622	102.14068	12.25521			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	13.92155	101.44362	13.88663			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	12.22602	101.20953	12.19542			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.14232	101.06155	6.12697			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.61129	101.14347	6.59475			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.65992	105.45079	6.64263			0.00	0	5,000,000.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.54709	101.30716	7.52818			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	7.96209	101.37985	7.94213			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	12.32711	102.14790	12.29600			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	11.94746	101.15653	11.91757			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	15.11110	101.18212	15.07329			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	12.17801	101.20040	12.14753			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	6.76673	101.18212	6.74980			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	6.87078	101.20040	6.85359			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	6.92279	101.20953	6.90546			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	12.02433	101.17116	11.99424			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	12.17801	101.20040	12.14753			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.70577	101.30089	12.67394			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.44242	101.30089	7.42378				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.70577	101.30089	12.67394				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	13.47197	101.44699	13.43818				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	8.47903	101.48350	8.45776				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	13.42413	101.43786	13.39047				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	17.23023	102.16719	17.18674				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	12.59071	102.21271	12.55892				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	17.37215	102.19450	17.32828				0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	60.43001	99.87885	60.28053				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	26.43450	111.48563	26.37023				9,699,249,810.00	87,000	2,329,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	6.41380	102.36770	6.40146				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	11.69971	111.51511	11.67110				8,363,633,250.00	75,000	995,475,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	12.86955	120.69176	12.83603				5,793,204,480.00	48,000	315,848,000.00
TN23	On 06/11/2023	Spot Bond	122.92168	11.39121	122.92168	11.36110				0.00	0	134,200,000.00
TN25	On 19/08/2025	Spot Bond	112.54971	12.96985	112.54971	12.93842				0.00	0	175,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	10.40217	105.64973	10.37783				15,530,510,310.00	147,000	8,447,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	6.26634	100.66243	6.25106				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ2	On 15/04/2022	Spot Bond	100.67816	6.41318	100.67816	6.39755			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	6.59912	100.69808	6.58303			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	6.61868	100.70018	6.60255			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	7.53747	100.79857	7.51908			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	12.80302	101.00182	12.77172			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	20.17267	101.21676	20.12218			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	9.08830	101.26720	9.06554			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.92422	101.29746	7.90438			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.35630	10.00000	100.32656			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.34741	9.75000	100.31842			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.34899	100.00000	10.31945			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	50.00004	100.00000	50.00002			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	69.44644	100.00000	69.31468			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	50.00006	100.00000	50.00005			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	94.13906	98.80121	93.89978			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	82.33684	97.87620	82.15545			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	73.03380	99.82860	72.88820			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP135	On 07/02/2013	Spot Bond	99.36331	50.15974	99.36331	50.15973			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	77.72509	97.76060	77.56362			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915			0.00	0	21,000,000.00
TSP138	On 06/02/2014	Spot Bond	100.00000	50.57297	100.00000	50.47702			0.00	0	79,000,000.00
TWC001	On 08/05/2013	Spot Bond	100.00000	81.11111	100.00000	100.00000			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	13.60401	120.75743	13.56855			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	39.21999	101.23503	39.12180			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	12.91725	101.32511	12.88488			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	21.90830	101.70719	21.85323			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	15.02037	110.55481	14.98389			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	55.31734	100.00000	55.17882			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	55.53971	100.00000	55.40063			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	55.61383	100.00000	55.47457			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	18.90690	100.80302	18.85922			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	11.70496	100.83292	11.67544			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	8.70274	100.83423	8.68079			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	101.23720	100.00000	100.97218			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD006	On 28/02/2013	Spot Bond	100.36906	100.74833	100.36906	100.48367			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	11.89890	128.75000	11.87195			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	16.37404	121.77342	16.33108			0.00	0	94,700,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	4.13689	243.55465	4.11838			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	22.69126	107.94222	22.63723			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	110.97172	11.84383	110.97172	11.81499			0.00	0	80,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	9.92794	113.15781	9.90339			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	9.77891	112.59168	9.75482			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	9.60617	113.82178	9.58230			0.00	0	0.00
Z006	On 31/08/2013	Spot Bond	96.69614	65.09943	96.69614	64.95773			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	53.70126	95.45272	53.58626			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	17.70361	87.68655	17.66809			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	41.92785	93.89641	41.83927			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	34.91960	92.71091	34.84620			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	14.55394	86.49267	14.52523			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	26.05798	90.84932	26.00412			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	17.67173	87.67412	17.63627			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.15392	67.16812	2.15048			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA001	On 01/09/2016	Spot Bond	100.00000	8.53370	100.00000	8.51751			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03436	100.00000	0.03430			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.53370	100.00000	8.51751			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	22.86532	100.00000	22.82194			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	23.39236	100.00000	23.34798			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	21.92971	100.00000	21.88811			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	21.92971	100.00000	21.88811			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	20.79411	100.00000	20.75465			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	20.79411	100.00000	20.75465			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	19.67990	100.00000	19.64256			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	19.67990	100.00000	19.64256			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	18.51958	100.00000	18.48444			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	18.51958	100.00000	18.48444			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	17.46080	100.00000	17.42768			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	17.46080	100.00000	17.42768			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	16.43132	100.00000	16.40015			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	16.43132	100.00000	16.40015			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA021	On 20/10/2015	Spot Bond	100.00000	15.55088	100.00000	15.52138			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	14.71762	100.00000	14.68970			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	11.00658	100.00000	10.98570			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	10.39705	100.00000	10.37733			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	9.78405	100.00000	9.76549			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	9.78405	100.00000	9.76549			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	9.25979	100.00000	9.24222			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.74700	100.00000	8.73040			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.23128	100.00000	8.21566			0.00	0	0.00
<b>Total for j-Bonds :</b>									<b>748,344,320,047,870.00</b>	<b>,839,295,018</b>	<b>94 284 604 359.00</b>
<b>Grand Total:</b>									<b>18,357,475,459,783.00</b>	<b>139,413,460</b>	<b>94 286 154 852.00</b>