



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 07/01/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 18/03/2013	Foreign Exchange Future	8.67920	8.67920	8.68170	8.68170		13.07	121,326,536.80	13,979	305,188.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	5.37220	0.00537	5.91120	0.00591	5.372	23.53	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	2,176.17220	2.17617	2,174.21120	2.17421	2,176.172	23.53	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	4.47110	0.00447	4.94600	0.00495	4.471	24.14	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,325.27110	2.32527	2,323.24600	2.32325	2,325.271	24.14	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	16.91770	0.01692	18.03200	0.01803	16.918	19.70	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,337.71770	1.33772	1,336.33200	1.33633	1,337.718	19.70	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	12.80220	0.01280	13.66950	0.01367	12.802	20.71	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,533.60220	1.53360	1,531.96950	1.53197	1,533.602	20.71	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	8.00990	0.00801	8.71590	0.00872	8.010	22.33	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,878.80990	1.87881	1,877.01590	1.87702	1,878.810	22.33	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	38.25710	0.03826	40.37850	0.04038	38.257	17.18	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	859.05710	0.85906	858.67850	0.85868	859.057	17.18	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	34.99090	0.03499	37.01810	0.03702	34.991	17.44	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	905.79090	0.90579	905.31810	0.90532	905.791	17.44	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	32.05680	0.03206	33.95140	0.03395	32.057	17.69	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	952.85680	0.95286	952.25140	0.95225	952.857	17.69	0.00	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	9.35	Call	50.23350		0.05023	52.91040	0.05291	50.234	16.40	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	721.03350		0.72103	721.21040	0.72121	721.034	16.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	44.96630		0.04497	47.40740	0.04741	44.966	16.71	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	775.76630		0.77577	775.70740	0.77571	775.766	16.71	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	41.82140		0.04182	44.11570	0.04412	41.821	16.92	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	812.62140		0.81262	812.41570	0.81242	812.621	16.92	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	60.73160		0.06073	63.83950	0.06384	60.732	15.88	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	631.53160		0.63153	632.13950	0.63214	631.532	15.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	55.19050		0.05519	58.07610	0.05808	55.191	16.14	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	675.99050		0.67599	676.37610	0.67638	675.991	16.14	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	53.14150		0.05314	55.94220	0.05594	53.141	16.24	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	693.94150		0.69394	694.24220	0.69424	693.941	16.24	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	125.08600		0.12509	130.40670	0.13041	125.086	14.19	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	345.88600		0.34589	348.70670	0.34871	345.886	14.19	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	100.97630		0.10098	105.77710	0.10578	100.976	14.64	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	421.77630		0.42178	424.07710	0.42408	421.776	14.64	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	81.62210		0.08162	85.88650	0.08589	81.622	15.09	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	502.42210		0.50242	504.18650	0.50419	502.422	15.09	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	172.33780		0.17234	178.31910	0.17832	172.338	13.52	0.00	0	800.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	243.13780		0.24314	246.61910	0.24662	243.138	13.52	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	154.93350		0.15493	160.72010	0.16072	154.934	13.74	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	275.73350		0.27573	279.02010	0.27902	275.733	13.74	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	139.22670		0.13923	144.79030	0.14479	139.227	13.97	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	310.02670		0.31003	313.09030	0.31309	310.027	13.97	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	238.35570		0.23836	246.66840	0.24667	238.356	13.00	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	159.15570		0.15916	164.96840	0.16497	159.156	13.00	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	212.75860		0.21276	221.20970	0.22121	212.759	13.07	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	183.55860		0.18356	189.50970	0.18951	183.559	13.07	0.00	0	1,600.00

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	8.70	Call	191.57030		0.19157	197.71530	0.19772	191.570	13.29	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	212.37030		0.21237	216.01530	0.21602	212.370	13.29	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	434.46880		0.43447	440.82020	0.44082	434.469	12.59	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	55.26880		0.05527	59.12020	0.05912	55.269	12.59	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	361.24070		0.36124	368.40730	0.36841	361.241	12.73	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	82.04070		0.08204	86.70730	0.08671	82.041	12.73	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	295.72680		0.29573	303.57060	0.30357	295.727	12.87	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	116.52680		0.11653	121.87060	0.12187	116.527	12.87	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	742.06880		0.74207	746.77130	0.74677	742.069	13.06	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	12.86880		0.01287	15.07130	0.01507	12.869	13.06	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	695.11460		0.69511	700.21660	0.70022	695.115	12.94	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	15.91460		0.01591	18.51660	0.01852	15.915	12.94	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	603.18740		0.60319	609.22310	0.60922	603.187	12.70	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	23.98740		0.02399	27.52310	0.02752	23.987	12.70	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	789.55590		0.78956	793.90490	0.79390	789.556	13.18	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	10.35590		0.01036	12.20490	0.01220	10.356	13.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.78210		8.78210	8.78540	8.78540		14.33	0.00	0	56,277.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	163.97380		0.16397	170.68420	0.17068	163.974	16.74	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	781.87380		0.78187	785.28420	0.78528	781.874	16.74	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	120.33560		0.12034	125.60360	0.12560	120.336	17.88	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	1,038.23560		1.03824	1,040.20360	1.04020	1,038.236	17.88	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	103.94840		0.10395	108.56240	0.10856	103.948	18.44	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	1,171.84840		1.17185	1,173.16240	1.17316	1,171.848	18.44	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	345.79140		0.34579	356.80950	0.35681	345.791	14.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	313.69140		0.31369	321.40950	0.32141	313.691	14.33	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	341.69480		0.34169	352.48450	0.35248	341.695	14.36	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	319.59480		0.31959	327.08450	0.32708	319.595	14.36	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	182.76310		0.18276	190.01950	0.19002	182.763	16.36	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
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	700.66310		0.70066	704.61950	0.70462	700.663	16.36	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	350.17210		0.35017	361.18270	0.36118	350.172	14.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	308.07210		0.30807	315.78270	0.31578	308.072	14.30	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			8.89180		8.89180	8.89540	8.89540		15.10	0.00	0	22,355.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	238.99370		0.23899	241.91360	0.24191	238.994	17.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	1,007.19370		1.00719	1,006.51360	1.00651	1,007.194	17.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	163.32920		0.16333	165.39720	0.16540	163.329	19.18	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,471.52920		1.47153	1,469.99720	1.47000	1,471.529	19.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	502.62220		0.50262	508.08720	0.50809	502.622	14.65	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	360.82220		0.36082	362.68720	0.36269	360.822	14.65	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	242.56330		0.24256	245.52270	0.24552	242.563	17.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	990.76330		0.99076	990.12270	0.99012	990.763	17.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	240.77090		0.24077	243.70920	0.24371	240.771	17.49	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	998.97090		0.99897	998.30920	0.99831	998.971	17.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			8.99550		8.99550	8.99880	8.99880		15.76	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	346.92100		0.34692	348.47190	0.34847	346.921	17.67	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	1,041.42100		1.04142	1,039.67190	1.03967	1,041.421	17.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	248.57170		0.24857	249.56200	0.24956	248.572	19.24	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,523.07170		1.52307	1,520.76200	1.52076	1,523.072	19.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	551.36390		0.55136	554.30630	0.55431	551.364	15.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	533.76390		0.53376	533.40630	0.53341	533.764	15.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	543.19450		0.54319	546.08930	0.54609	543.194	15.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	547.69450		0.54769	547.28930	0.54729	547.694	15.76	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	532.90270		0.53290	535.73260	0.53573	532.903	15.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	565.30270		0.56530	564.83260	0.56483	565.303	15.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	644.74260		0.64474	648.15900	0.64816	644.743	15.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	399.24260		0.39924	399.35900	0.39936	399.243	15.02	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	581.36920		0.58137	584.47810	0.58448	581.369	15.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	485.86920		0.48587	485.67810	0.48568	485.869	15.46	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	570.40280		0.57040	573.45240	0.57345	570.403	15.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	502.80280		0.50280	502.55240	0.50255	502.803	15.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,116.58210		1.11658	1,122.10930	1.12211	1,116.582	13.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	121.08210		0.12108	123.30930	0.12331	121.082	13.97	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.17900		9.17900	9.18110	9.18110		16.47	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,099.24900		1.09925	1,101.47130	1.10147	1,099.249	15.16	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	470.24900		0.47025	470.37130	0.47037	470.249	15.16	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	698.69580		0.69870	699.67240	0.69967	698.696	17.22	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	1,119.69580		1.11970	1,118.57240	1.11857	1,119.696	17.22	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,444.33680		1.44434	1,448.64840	1.44865	1,444.337	14.82	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	265.33680		0.26534	267.54840	0.26755	265.337	14.82	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,153.57850		1.15358	1,155.63900	1.15564	1,153.579	15.03	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	424.57850		0.42458	424.53900	0.42454	424.578	15.03	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,126.10510		1.12611	1,128.24550	1.12825	1,126.105	15.09	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	447.10510		0.44711	447.14550	0.44715	447.105	15.09	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			9.90370		9.90370	9.90350	9.90350		17.51	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,475.23560		1.47524	1,471.86550	1.47187	1,475.236	16.28	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	721.53560		0.72154	718.36550	0.71837	721.536	16.28	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,454.52070		1.45452	1,450.86570	1.45087	1,454.521	16.39	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	750.82070		0.75082	747.36570	0.74737	750.821	16.39	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,434.30630		1.43431	1,430.36400	1.43036	1,434.306	16.50	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	780.60630		0.78061	776.86400	0.77686	780.606	16.50	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.67920		8.67920	8.68170	8.68170		13.07	0.00	0	1,384.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	19,564.76950		0.19565	20,225.89450	0.20226	19,564.769	13.25	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	20,644.76950		0.20645	21,055.89450	0.21056	20,644.769	13.25	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	17,603.37090		0.17603	18,205.07090	0.18205	17,603.371	13.47	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	23,683.37090		0.23683	24,035.07090	0.24035	23,683.371	13.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	17,233.77740		0.17234	17,831.90780	0.17832	17,233.777	13.52	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	24,313.77740		0.24314	24,661.90780	0.24662	24,313.777	13.52	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	16,871.50400		0.16872	17,466.08260	0.17466	16,871.504	13.56	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	24,951.50400		0.24952	25,296.08260	0.25296	24,951.504	13.56	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	9,675.50710		0.09676	10,144.83120	0.10145	9,675.507	14.73	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	43,755.50710		0.43756	43,974.83120	0.43975	43,755.507	14.73	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.78210		8.78210	8.78540	8.78540		14.33	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	34,579.14470		0.34579	35,680.94630	0.35681	34,579.145	14.33	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	31,369.14470		0.31369	32,140.94630	0.32141	31,369.145	14.33	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	34,169.48250		0.34169	35,248.45320	0.35248	34,169.483	14.36	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	31,959.48250		0.31959	32,708.45320	0.32708	31,959.483	14.36	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	35,017.21020		0.35017	36,118.26870	0.36118	35,017.210	14.30	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	30,807.21020		0.30807	31,578.26870	0.31578	30,807.210	14.30	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			8.89180		8.89180	8.89540	8.89540		15.10	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	44,103.12760		0.44103	44,598.11690	0.44598	44,103.128	15.10	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	44,923.12760		0.44923	45,058.11690	0.45058	44,923.128	15.10	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	43,726.17970		0.43726	44,218.24090	0.44218	43,726.180	15.14	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	45,546.17970		0.45546	45,678.24090	0.45678	45,546.180	15.14	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	44,487.25620		0.44487	44,985.76700	0.44986	44,487.256	15.07	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	44,307.25620		0.44307	44,445.76700	0.44446	44,307.256	15.07	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			13.93800		13.93800	13.93670	13.93670		11.63	0.00	0	8,687.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	666.55060		0.66655	668.56060	0.66856	666.551	11.24	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	68.55060		0.06855	71.86060	0.07186	68.551	11.24	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	658.60760		0.65861	660.61470	0.66061	658.608	11.25	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	70.60760		0.07061	73.91470	0.07391	70.608	11.25	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	650.70800		0.65071	652.71230	0.65271	650.708	11.25	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	72.70800		0.07271	76.01230	0.07601	72.708	11.25	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	135.53450		0.13553	133.99450	0.13399	135.535	12.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	597.53450		0.59753	597.29450	0.59729	597.534	12.68	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	523.77860		0.52378	525.47210	0.52547	523.779	11.36	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	115.77860		0.11578	118.77210	0.11877	115.779	11.36	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	412.00060		0.41200	412.95680	0.41296	412.001	11.47	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	174.00060		0.17400	176.25680	0.17626	174.001	11.47	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	301.38350		0.30138	301.09190	0.30109	301.383	11.60	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	263.38350		0.26338	264.39190	0.26439	263.383	11.60	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.09800		14.09800	14.09770	14.09770		12.79	0.00	0	2,345.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	262.58270		0.26258	256.65900	0.25666	262.583	14.32	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	964.58270		0.96458	958.95900	0.95896	964.583	14.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	174.62180		0.17462	169.27230	0.16927	174.622	15.34	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,376.62180		1.37662	1,371.57230	1.37157	1,376.622	15.34	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	385.20620		0.38521	380.43120	0.38043	385.206	13.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	627.20620		0.62721	622.73120	0.62273	627.206	13.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	366.16590		0.36617	361.19920	0.36120	366.166	13.45	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	668.16590		0.66817	663.49920	0.66350	668.166	13.45	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	297.05950		0.29706	291.43250	0.29143	297.060	14.00	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	849.05950		0.84906	843.73250	0.84373	849.059	14.00	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	621.99740		0.62200	620.81380	0.62081	621.997	12.34	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	313.99740		0.31400	313.11380	0.31311	313.997	12.34	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	616.61850		0.61662	615.34890	0.61535	616.618	12.35	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	318.61850		0.31862	317.64890	0.31765	318.618	12.35	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	611.27720		0.61128	609.92110	0.60992	611.277	12.37	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	323.27720		0.32328	322.22110	0.32222	323.277	12.37	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,115.03080		2.11503	2,115.78260	2.11578	2,115.031	13.67	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	17.03080		0.01703	18.08260	0.01808	17.031	13.67	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,174.06430		1.17406	1,176.12700	1.17613	1,174.064	11.59	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	76.06430		0.07606	78.42700	0.07843	76.064	11.59	0.00	0	699.00

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			14.26810		14.26810	14.26790	14.26790		13.25	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	468.48570		0.46849	465.06150	0.46506	468.486	14.20	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	950.38570		0.95039	947.16150	0.94716	950.386	14.20	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	465.70480		0.46570	462.24380	0.46224	465.705	14.22	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	957.60480		0.95760	954.34380	0.95434	957.605	14.22	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	471.28610		0.47129	467.90340	0.46790	471.286	14.18	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	943.18610		0.94319	940.00340	0.94000	943.186	14.18	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.42840		14.42840	14.42760	14.42760		13.91	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	617.45720		0.61746	619.40810	0.61941	617.457	14.75	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,089.05720		1.08906	1,091.80810	1.09181	1,089.057	14.75	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	614.55030		0.61455	616.46100	0.61646	614.550	14.77	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,096.15030		1.09615	1,098.86100	1.09886	1,096.150	14.77	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	620.37520		0.62038	622.37190	0.62237	620.375	14.73	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,081.97520		1.08198	1,084.77190	1.08477	1,081.975	14.73	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09890		0.09890	0.09890	0.09890		16.07	0.00	0	24,111.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	917.62360		0.00918	918.43510	0.00918	917.624	16.05	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	27.62360		0.00028	28.43510	0.00028	27.624	16.05	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	227.61850		0.00228	227.07900	0.00227	227.618	16.07	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	337.61850		0.00338	337.07900	0.00337	337.618	16.07	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	37.10790		0.00037	37.31410	0.00037	37.108	18.46	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,147.10790		0.01147	1,147.31410	0.01147	1,147.108	18.46	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10010		0.10010	0.10020	0.10020		16.59	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,094.38400		0.01094	1,108.88300	0.01109	1,094.384	16.19	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	84.38400		0.00084	88.88300	0.00089	84.384	16.19	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	440.52390		0.00441	453.31080	0.00453	440.524	16.59	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	430.52390		0.00431	433.31080	0.00433	430.524	16.59	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	163.03110		0.00163	171.08250	0.00171	163.031	18.63	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,153.03110		0.01153	1,151.08250	0.01151	1,153.031	18.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 18/03/2013	Foreign Exchange Future			11.33700		11.33700	11.34490	11.34490		11.85	37,230,708.00	3,284	33,638.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	431.46170		0.43146	442.44560	0.44245	431.462	11.47	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	94.46170		0.09446	97.54560	0.09755	94.462	11.47	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	424.49440		0.42449	435.48970	0.43549	424.494	11.48	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	97.49440		0.09749	100.58970	0.10059	97.494	11.48	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	16.79440		0.01679	18.67840	0.01868	16.794	15.15	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,319.79440		1.31979	1,313.77840	1.31378	1,319.794	15.15	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	452.75020		0.45275	463.69620	0.46370	452.750	11.44	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	85.75020		0.08575	88.79620	0.08880	85.750	11.44	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	438.49270		0.43849	449.46670	0.44947	438.493	11.46	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	91.49270		0.09149	94.56670	0.09457	91.493	11.46	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.48040		11.48040	11.48910	11.48910		12.58	34,670,808.00	3,020	31,990.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	497.86550		0.49787	514.71020	0.51471	497.866	12.25	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	257.46550		0.25747	265.61020	0.26561	257.465	12.25	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	492.45790		0.49246	509.33710	0.50934	492.458	12.27	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	262.05790		0.26206	270.23710	0.27024	262.058	12.27	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	487.09620		0.48710	504.00880	0.50401	487.096	12.28	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	266.69620		0.26670	274.90880	0.27491	266.696	12.28	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.63380		11.63380	11.64250	11.64250		13.18	52,352,100.00	4,500	18,520.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	383.03300		0.38303	399.05380	0.39905	383.033	13.87	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	739.23300		0.73923	746.55380	0.74655	739.233	13.87	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	380.05370		0.38005	396.01300	0.39601	380.054	13.89	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	746.25370		0.74625	753.51300	0.75351	746.254	13.89	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	377.10330		0.37710	392.99320	0.39299	377.103	13.91	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	753.30330		0.75330	760.49320	0.76049	753.303	13.91	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			11.77980		11.77980	11.78820	11.78820		13.68	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	898.37460		0.89837	915.72970	0.91573	898.375	12.70	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	318.57460		0.31857	327.52970	0.32753	318.575	12.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	770.46740		0.77047	788.12420	0.78812	770.467	13.13	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	433.66740		0.43367	442.92420	0.44292	433.667	13.13	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	746.41300		0.74641	764.09060	0.76409	746.413	13.22	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	459.61300		0.45961	468.89060	0.46889	459.613	13.22	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	723.10640		0.72311	740.79010	0.74079	723.106	13.31	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	486.30640		0.48631	495.59010	0.49559	486.306	13.31	0.00	0	0.00
2025	On 07/02/2013	Bond Future			114.51087		114.51087	114.50104	114.50104			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	3,520.87000		3.52087	3,511.04000	3.51104	3,520.870		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	3,510.87000		3.51087	3,501.04000	3.50104	3,510.870		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	3,500.87000		3.50087	3,491.04000	3.49104	3,500.870		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
2038	On 07/02/2013	Bond Future			114.89035		114.89035	114.20797	114.20797			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	8,900.35000		8.90035	8,217.97000	8.21797	8,900.350		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	8,890.35000		8.89035	8,207.97000	8.20797	8,890.350		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	8,880.35000		8.88035	8,197.97000	8.19797	8,880.350		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
2050	On 07/02/2013	Bond Future			120.37083		120.37083	119.43804	119.43804			0.00	0	122.00
2050	On 07/02/2013	Bond Future	112.99	Call	7,380.83000		7.38083	6,448.04000	6.44804	7,380.830		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	7,370.83000		7.37083	6,438.04000	6.43804	7,370.830		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	7,360.83000		7.36083	6,428.04000	6.42804	7,360.830		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
2050	On 07/02/2013	Bond Future	113.01	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			489.14500		489.14500	487.34700	487.34700				0.00	0	12.00
AL7T	On 02/05/2013	Index Future			495.31100		495.31100	493.48800	493.48800				0.00	0	0.00
ALBI	On 07/02/2013	Index Future			436.35000		436.35000	434.06400	434.06400				0.00	0	1,070.00
ALBI	On 02/05/2013	Index Future			441.85100		441.85100	439.53300	439.53300				0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.05090		9.05090	9.03470	9.03470		9.24		905,090.00	100	8,991.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	553.59040		0.55359	540.09020	0.54009	553.590	9.79		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	12.69040		0.01269	15.39020	0.01539	12.690	9.79		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	738.96990		0.73897	724.37080	0.72437	738.970	10.98		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	6.66990		0.00667	8.27080	0.00827	6.670	10.98		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	690.15110		0.69015	675.78230	0.67578	690.151	10.67		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	7.85110		0.00785	9.68230	0.00968	7.851	10.67		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	641.57360		0.64157	627.47150	0.62747	641.574	10.36		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	9.27360		0.00927	11.37150	0.01137	9.274	10.36		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.09930		9.09930	9.08390	9.08390				0.00	0	7,483.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	339.30000		0.33930	323.90000	0.32390	339.300			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	359.30000		0.35930	343.90000	0.34390	359.300			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	349.30000		0.34930	333.90000	0.33390	349.300			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.15130		9.15130	9.13670	9.13670		11.19		0.00	0	2,750.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	459.73480		0.45973	451.95810	0.45196	459.735	10.86		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	218.43480		0.21843	225.25810	0.22526	218.435	10.86		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	471.02470		0.47102	463.11650	0.46312	471.025	10.83		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	209.72470		0.20972	216.41650	0.21642	209.725	10.83	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	465.35390		0.46535	457.51020	0.45751	465.354	10.84	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	214.05390		0.21405	220.81020	0.22081	214.054	10.84	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.19940		9.19940	9.18400	9.18400		11.80	0.00	0	400.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	321.28350		0.32128	315.77610	0.31578	321.283	12.46	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	601.88350		0.60188	611.77610	0.61178	601.883	12.46	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	327.27210		0.32727	321.68940	0.32169	327.272	12.41	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	587.87210		0.58787	597.68940	0.59769	587.872	12.41	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	324.26400		0.32426	318.71910	0.31872	324.264	12.43	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	594.86400		0.59486	604.71910	0.60472	594.864	12.43	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.56210		9.56210	9.53680	9.53680		13.34	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,405.64630		2.40565	2,383.14830	2.38315	2,405.646	12.95	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	93.54630		0.09355	96.34830	0.09635	93.546	12.95	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,361.37880		2.36138	2,339.01030	2.33901	2,361.379	12.92	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	99.27880		0.09928	102.21030	0.10221	99.279	12.92	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,317.38010		2.31738	2,295.14790	2.29515	2,317.380	12.89	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	105.28010		0.10528	108.34790	0.10835	105.280	12.89	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.78280		8.78280	8.79910	8.79910		12.60	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	271.49500		0.27149	291.89960	0.29190	271.495	12.60	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	128.69500		0.12870	132.79960	0.13280	128.695	12.60	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	265.47430		0.26547	285.84690	0.28585	265.474	12.60	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	132.67430		0.13267	136.74690	0.13675	132.674	12.60	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	259.53470		0.25953	279.87090	0.27987	259.535	12.60	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	136.73470		0.13673	140.77090	0.14077	136.735	12.60	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.86770		8.86770	8.88570	8.88570		13.08	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	276.47130		0.27647	294.47590	0.29448	276.471	13.32	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	348.77130		0.34877	348.77590	0.34878	348.771	13.32	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	272.67800		0.27268	290.57210	0.29057	272.678	13.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	354.97800		0.35498	354.87210	0.35487	354.978	13.35	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	268.93380		0.26893	286.71670	0.28672	268.934	13.38	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	361.23380		0.36123	361.01670	0.36102	361.234	13.38	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.07290		0.07290	0.07620	0.07620			0.00	0	4,500.00
CF CANDO CACH	On 24/01/2013	Can-Do Future			20,000.00030	20,000.00030	20,000.00040	20,000.00040				0.00	0	0.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.04040	0.04040	0.04280	0.04280				0.00	0	37,000.00
CF CANDO CACK	On 11/01/2013	Can-Do Future			35,000.00000	35,000.00000	35,000.00010	35,000.00010				0.00	0	0.00
CF CANDO CACM	On 08/01/2013	Can-Do Future			0.00000	0.00000	0.00000	0.00000				0.00	0	25,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.19790	0.19790	0.23950	0.23950				0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.14100	0.14100	0.16710	0.16710				0.00	0	7,500.00
CF CANDO CACP	On 09/01/2013	Can-Do Future			0.00000	0.00000	0.00000	0.00000				0.00	0	100,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.38530	9.38530	9.39090	9.39090			12.65	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	345.36390		0.34536	354.45200	0.35445	345.364	12.31	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	100.06390		0.10006	103.55200	0.10355	100.064	12.31	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	338.80480		0.33880	347.83090	0.34783	338.805	12.32	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	103.50480		0.10350	106.93090	0.10693	103.505	12.32	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	332.32290		0.33232	341.28320	0.34128	332.323	12.33	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	107.02290		0.10702	110.38320	0.11038	107.023	12.33	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.51050	9.51050	9.51760	9.51760			13.48	0.00	0	1,025.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	325.54800		0.32555	325.71160	0.32571	325.548	13.61	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	355.04800		0.35505	348.11160	0.34811	355.048	13.61	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	321.70350		0.32170	321.79890	0.32180	321.703	13.64	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	361.20350		0.36120	354.19890	0.35420	361.203	13.64	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	317.90780		0.31791	317.93320	0.31793	317.908	13.67	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	367.40780		0.36741	360.33320	0.36033	367.408	13.67	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			11.74310		11.74310	11.75150	11.75150		13.60	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	538.80670		0.53881	556.18540	0.55619	538.807	13.86	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	685.70670		0.68571	694.68540	0.69469	685.707	13.86	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	535.25770		0.53526	552.59050	0.55259	535.258	13.88	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	692.15770		0.69216	701.09050	0.70109	692.158	13.88	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	531.72950		0.53173	549.01590	0.54902	531.729	13.90	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	698.62950		0.69863	707.51590	0.70752	698.629	13.90	0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry			7.17650		7.17650	7.15000	7.15000			0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.14	Call	36.50000		0.03650	0.00000	0.00000	36.500		0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.14	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.15	Call	26.50000		0.02650	0.00000	0.00000	26.500		0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.15	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.16	Call	16.50000		0.01650	0.00000	0.00000	16.500		0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.16	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.18	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DANZ	On 21/01/2013	Any day expiry	7.18	Put	3.50000		0.00350	0.00000	0.00000	3.500		0.00	6,000	6,000.00
DAUS	On 29/01/2013	Any day expiry			8.62330		8.62330	8.62540	8.62540		12.16	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	773.80330		0.77380	776.21370	0.77621	773.803	14.95	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	0.50330		0.00050	0.81370	0.00081	0.503	14.95	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	624.66860		0.62467	627.49710	0.62750	624.669	13.87	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	1.36860		0.00137	2.09710	0.00210	1.369	13.87	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	114.63930		0.11464	124.09690	0.12410	114.639	12.16	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	91.33930		0.09134	98.69690	0.09870	91.339	12.16	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	17.00340		0.01700	19.69580	0.01970	17.003	14.89	0.00	0	6,625.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 29/01/2013	Any day expiry	9.02	Put	413.70340		0.41370	414.29580	0.41430	413.703	14.89	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	109.96400		0.10996	118.82150	0.11882	109.964	12.23	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	96.66400		0.09666	103.42150	0.10342	96.664	12.23	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	105.44510		0.10545	113.68850	0.11369	105.445	12.29	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	102.14510		0.10215	108.28850	0.10829	102.145	12.29	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	68.26440		0.06826	74.07370	0.07407	68.264	12.94	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	164.96440		0.16496	168.67370	0.16867	164.964	12.94	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.65580		8.65580	8.65820	8.65820		12.80	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	138.43690		0.13844	143.47240	0.14347	138.437	13.14	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	202.63690		0.20264	205.27240	0.20527	202.637	13.14	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	61.63800		0.06164	64.60210	0.06460	61.638	14.64	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	425.83800		0.42584	426.40210	0.42640	425.838	14.64	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	191.61680		0.19162	197.33690	0.19734	191.617	12.73	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	135.81680		0.13582	139.13690	0.13914	135.817	12.73	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	186.37160		0.18637	192.03710	0.19204	186.372	12.75	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	140.57160		0.14057	143.83710	0.14384	140.572	12.75	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	181.22530		0.18123	186.83330	0.18683	181.225	12.76	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	145.42530		0.14543	148.63330	0.14863	145.425	12.76	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	809.68330		0.80968	813.02340	0.81302	809.683	13.47	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	3.88330		0.00388	4.82340	0.00482	3.883	13.47	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	664.41340		0.66441	668.40620	0.66841	664.413	13.03	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	8.61340		0.00861	10.20620	0.01021	8.613	13.03	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.68860		8.68860	8.69110	8.69110		13.36	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	103.13290		0.10313	108.31000	0.10831	103.133	15.00	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	474.53290		0.47453	477.21000	0.47721	474.533	15.00	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	111.44410		0.11144	116.93060	0.11693	111.444	14.82	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	442.84410		0.44284	445.83060	0.44583	442.844	14.82	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	107.20220		0.10720	112.53410	0.11253	107.202	14.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/03/2013	Any day expiry	9.04	Put	458.60220		0.45860	461.43410	0.46143	458.602	14.91	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	105.14720		0.10515	110.40090	0.11040	105.147	14.95	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	466.54720		0.46655	469.30090	0.46930	466.547	14.95	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	707.54330		0.70754	713.20870	0.71321	707.543	12.92	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	18.94330		0.01894	22.10870	0.02211	18.943	12.92	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.72490		8.72490	8.72760	8.72760		13.80	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	163.28200		0.16328	170.68850	0.17069	163.282	15.21	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	478.38200		0.47838	483.08850	0.48309	478.382	15.21	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	160.83410		0.16083	168.17350	0.16817	160.834	15.25	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	485.93410		0.48593	490.57350	0.49057	485.934	15.25	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	158.42610		0.15843	165.69640	0.16570	158.426	15.29	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	493.52610		0.49353	498.09640	0.49810	493.526	15.29	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	757.69980		0.75770	764.58550	0.76459	757.700	13.11	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	32.79980		0.03280	36.98550	0.03699	32.800	13.11	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	168.29970		0.16830	175.84330	0.17584	168.300	15.13	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	463.39970		0.46340	468.24330	0.46824	463.400	15.13	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			8.82650		8.82650	8.83000	8.83000		14.63	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	151.46130		0.15146	156.38770	0.15639	151.461	18.12	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	1,124.96130		1.12496	1,126.38770	1.12639	1,124.961	18.12	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	263.65230		0.26365	271.04500	0.27105	263.652	15.98	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	627.15230		0.62715	631.04500	0.63105	627.152	15.98	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	261.09240		0.26109	268.44110	0.26844	261.092	16.02	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	634.59240		0.63459	638.44110	0.63844	634.592	16.02	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	258.56190		0.25856	265.86660	0.26587	258.562	16.05	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	642.06190		0.64206	645.86660	0.64587	642.062	16.05	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			8.86730		8.86730	8.87090	8.87090		14.91	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	286.46630		0.28647	291.35780	0.29136	286.466	16.37	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	719.16630		0.71917	720.45780	0.72046	719.166	16.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.31	Call	284.04500		0.28404	288.90280	0.28890	284.045	16.41	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	726.74500		0.72674	728.00280	0.72800	726.745	16.41	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	185.62480		0.18562	189.13590	0.18914	185.625	18.15	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	1,158.32480		1.15832	1,158.23590	1.15824	1,158.325	18.15	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	301.58070		0.30158	306.80360	0.30680	301.581	16.17	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	674.28070		0.67428	675.90360	0.67590	674.281	16.17	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	288.91610		0.28892	293.86300	0.29386	288.916	16.34	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	711.61610		0.71162	712.96300	0.71296	711.616	16.34	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			8.90000		8.90000	8.90350	8.90350		15.11	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	322.65470		0.32265	325.98490	0.32598	322.655	16.40	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	732.65470		0.73265	732.48490	0.73248	732.655	16.40	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	211.16440		0.21116	213.57310	0.21357	211.164	18.18	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,191.16440		1.19116	1,190.07310	1.19007	1,191.164	18.18	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	330.39360		0.33039	333.84020	0.33384	330.394	16.30	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	710.39360		0.71039	710.34020	0.71034	710.394	16.30	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	327.78640		0.32779	331.18730	0.33119	327.786	16.33	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	717.78640		0.71779	717.68730	0.71769	717.786	16.33	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	325.20780		0.32521	328.56020	0.32856	325.208	16.36	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	725.20780		0.72521	725.06020	0.72506	725.208	16.36	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			114.51449		114.51449	114.06571	114.06571			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	1,524.49000		1.52449	1,075.71000	1.07571	1,524.490		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	1,514.49000		1.51449	1,065.71000	1.06571	1,514.490		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 07/02/2013	Bond Future	113.01	Call	1,504.49000		1.50449	1,055.71000	1.05571	1,504.490		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
ES18	On 20/04/2018	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
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			8.70679		91.63392	8.80891	90.75670				0.00	0	303.00
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	1,462.01000		1.46201	2,339.23000	2.33923	1,462.010			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	1,373.32000		1.37332	2,250.54000	2.25054	1,373.320			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	1,284.76000		1.28476	2,161.98000	2.16198	1,284.760			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
GOVI	On 07/02/2013	GOVI			436.40900		436.40900	434.12900	434.12900				0.00	0	335.00
GOVI	On 07/02/2013	GOVI	432.99	Call	34,190.00000		3.41900	11,390.00000	1.13900	34,190.000			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	34,090.00000		3.40900	11,290.00000	1.12900	34,090.000			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	33,990.00000		3.39900	11,190.00000	1.11900	33,990.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI			441.91100		441.91100	439.59900	439.59900				0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	89,210.00000		8.92100	66,090.00000	6.60900	89,210.000			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	89,110.00000		8.91100	65,990.00000	6.59900	89,110.000			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	89,010.00000		8.90100	65,890.00000	6.58900	89,010.000			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
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000				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
IGOV	On 07/02/2013		Index Future	200.98600	200.98600	200.46500	200.46500			0.00	0	608.00
IGOV	On 02/05/2013		Index Future	203.52000	203.52000	202.99000	202.99000			0.00	0	0.00
ILBI	On 07/02/2013		Index Future	542.81100	542.81100	542.81100	542.81100			0.00	0	183.00
J157	On 15/09/2015		Interest Rate Swap	8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017		Interest Rate Swap	8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018		Interest Rate Swap	8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020		Interest Rate Swap	8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 16/01/2013		Jibar Tradeable Future	5.10000	94.90000	5.12000	94.88000			0.00	0	0.00
JIBAR FUTURE	On 20/02/2013		Jibar Tradeable Future	5.05000	94.95000	5.03000	94.97000			0.00	0	0.00
JIBAR FUTURE	On 20/03/2013		Jibar Tradeable Future	5.02000	94.98000	4.99000	95.01000			0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013		Jibar Tradeable Future	4.98000	95.02000	4.96000	95.04000			0.00	0	0.00
JIBAR FUTURE	On 15/05/2013		Jibar Tradeable Future	4.97000	95.03000	4.94000	95.06000			0.00	0	0.00
JIBAR FUTURE	On 19/06/2013		Jibar Tradeable Future	4.95000	95.05000	4.92000	95.08000			0.00	0	500.00
JIBAR FUTURE	On 18/09/2013		Jibar Tradeable Future	4.95000	95.05000	4.91000	95.09000			0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013		Jibar Tradeable Future	5.00000	95.00000	4.95000	95.05000			0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014		Jibar Tradeable Future	5.10000	94.90000	5.05000	94.95000			0.00	0	500.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.23000	94.77000	5.16000	94.84000			0.00	0	800.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	5.37000	94.63000	5.30000	94.70000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	5.55000	94.45000	5.44000	94.56000			0.00	0	0.00
NZ\$ / R	On 18/03/2013		Foreign Exchange Future	7.22430	7.22430	7.17230	7.17230		8.95	0.00	0	0.00
NZ\$ / R	On 18/03/2013	6.89	Call	352.18580	0.35219	309.63600	0.30964	352.186	9.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	17.88580		0.01789	27.33600	0.02734	17.886	9.38	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	343.41920		0.34342	301.31570	0.30132	343.419	9.37	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	19.11920		0.01912	29.01570	0.02902	19.119	9.37	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	334.72250		0.33472	293.07850	0.29308	334.723	9.35	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	20.42250		0.02042	30.77850	0.03078	20.423	9.35	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.26870		7.26870	7.21710	7.21710		10.95	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	181.93420		0.18193	168.41070	0.16841	181.934	11.25	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	253.23420		0.25323	291.31070	0.29131	253.234	11.25	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	178.28530		0.17829	165.06260	0.16506	178.285	11.29	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	259.58530		0.25959	297.96260	0.29796	259.585	11.29	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	174.70560		0.17471	161.77980	0.16178	174.706	11.32	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	266.00560		0.26601	304.67980	0.30468	266.006	11.32	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			6.78961		110.43874	6.85103	109.97859			0.00	0	1,630.00
R023	On 07/02/2013	Bond Future	7.04	Call	1,860.01000		1.86001	1,399.86000	1.39986	1,860.010		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Call	1,933.43000		1.93343	1,473.28000	1.47328	1,933.430		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	2,006.78000		2.00678	1,546.63000	1.54663	2,006.780		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			6.83771		107.86254	6.90134	107.39582			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,474.74000		1.47474	1,008.02000	1.00802	1,474.740		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 02/05/2013	Bond Future	7.05	Call	1,546.96000		1.54696	1,080.24000	1.08024	1,546.960		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	1,619.12000		1.61912	1,152.40000	1.15240	1,619.120		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 01/08/2013	Bond Future			6.89094		109.28758	6.95671	108.81646			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,817.76000		2.81776	2,346.64000	2.34664	2,817.760		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	2,887.13000		2.88713	2,416.01000	2.41601	2,887.130		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	2,956.44000		2.95644	2,485.32000	2.48532	2,956.440		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			5.34321		125.03839	5.39025	124.91265		1.97	0.00	0	7,467.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,472.37000		2.47237	2,346.86000	2.34686	2,472.370	2.09	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	0.11000		0.00011	0.34000	0.00034	0.110	2.09	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	3,043.29000		3.04329	2,917.57000	2.91757	3,043.290	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	0.01000		0.00001	0.03000	0.00003	0.010	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,559.29000		3.55929	3,433.55000	3.43355	3,559.290	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,687.83000		3.68783	3,562.09000	3.56209	3,687.830	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,816.19000		3.81619	3,690.45000	3.69045	3,816.190	2.12	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.00000		0.00000	0.00000	0.00000	0.000	2.12	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.34736		119.75024	5.40014	119.62189		2.02	0.00	0	13,141.00
R157	On 02/05/2013	Bond Future	5.35	Call	541.66000		0.54166	486.33000	0.48633	541.660	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	535.24000		0.53524	608.26000	0.60826	535.240	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	554.17000		0.55417	497.93000	0.49793	554.170	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	523.42000		0.52342	595.53000	0.59553	523.420	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	529.32000		0.52932	474.90000	0.47490	529.320	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	547.24000		0.54724	621.17000	0.62117	547.240	2.01	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.35647		116.23259	5.42582	116.10146		1.85	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	1,037.47000		1.03747	964.90000	0.96490	1,037.470	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	577.88000		0.57788	636.44000	0.63644	577.880	1.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 07/11/2013	Bond Future	5.61	Call	1,049.00000	1.04900	975.94000	0.97594	1,049.000	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	570.59000	0.57059	628.66000	0.62866	570.590	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	1,026.01000	1.02601	953.93000	0.95393	1,026.010	1.86	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	585.24000	0.58524	644.29000	0.64429	585.240	1.86	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			7.28179	129.29793	7.38873	128.20725		12.36	0.00	0	57,188.00
R186	On 07/02/2013	Bond Future	7.00	Call	753.02000	0.75302	559.61000	0.55961	753.020	12.27	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	3,690.50000	3.69050	4,587.77000	4.58777	3,690.500	12.27	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,701.47000	1.70147	1,313.10000	1.31310	1,701.470	12.36	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	2,028.22000	2.02822	2,730.53000	2.73053	2,028.220	12.36	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Call	1,903.35000	1.90335	1,478.81000	1.47881	1,903.350	12.38	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Put	1,819.15000	1.81915	2,485.29000	2.48529	1,819.150	12.38	0.00	0	100.00
R186	On 07/02/2013	Bond Future	8.50	Call	11,697.08000	11.69708	10,622.35000	10.62235	11,697.080	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	9.09000	0.00909	25.04000	0.02504	9.090	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Call	12,141.46000	12.14146	11,063.14000	11.06314	12,141.460	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	6.60000	0.00660	18.96000	0.01896	6.600	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	10,085.55000	10.08555	9,032.21000	9.03221	10,085.550	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	26.82000	0.02682	64.16000	0.06416	26.820	12.96	0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.45	Call	11,251.06000	11.25106	10,180.79000	10.18079	11,251.060	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	12.41000	0.01241	32.82000	0.03282	12.410	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	11,429.64000	11.42964	10,357.48000	10.35748	11,429.640	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	10.96000	0.01096	29.48000	0.02948	10.960	12.96	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	3,175.22000	3.17522	2,555.95000	2.55595	3,175.220	12.51	0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	963.47000	0.96347	1,434.88000	1.43488	963.470	12.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future	7.75	Call	5,070.99000		5.07099	4,247.00000	4.24700	5,070.990	12.66	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	390.67000		0.39067	657.36000	0.65736	390.670	12.66	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	7,215.97000		7.21597	6,251.80000	6.25180	7,215.970	12.81	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	134.82000		0.13482	261.33000	0.26133	134.820	12.81	0.00	0	150.00
R186	On 02/05/2013	Bond Future			7.33985		130.86302	7.45021	129.75807		12.58	0.00	0	12.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,977.70000		3.97770	3,454.51000	3.45451	3,977.700	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	3,373.79000		3.37379	3,955.55000	3.95555	3,373.790	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Call	4,030.01000		4.03001	3,502.05000	3.50205	4,030.010	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	3,326.09000		3.32609	3,903.08000	3.90308	3,326.090	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,925.77000		3.92577	3,407.36000	3.40736	3,925.770	12.55	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	3,421.98000		3.42198	4,008.52000	4.00852	3,421.980	12.55	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.47693		129.09818	7.59518	127.96358		13.31	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	9,905.03000		9.90503	9,179.93000	9.17993	9,905.030	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,634.10000		3.63410	4,043.60000	4.04360	3,634.100	13.70	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	9,964.38000		9.96438	9,236.86000	9.23686	9,964.380	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,603.63000		3.60363	4,010.71000	4.01071	3,603.630	13.71	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	13,599.78000		13.59978	12,742.29000	12.74229	13,599.780	13.91	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	2,104.17000		2.10417	2,381.28000	2.38128	2,104.170	13.91	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	9,845.80000		9.84580	9,123.12000	9.12312	9,845.800	13.69	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,664.79000		3.66479	4,076.71000	4.07671	3,664.790	13.69	0.00	0	0.00
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			217.93429		217.93429	217.92664	217.92664			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,944.29000		4.94429	4,936.64000	4.93664	4,944.290		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On 07/02/2013	Bond Future	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	4,934.29000	4.93429	4,926.64000	4.92664	4,934.290		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	4,924.29000	4.92429	4,916.64000	4.91664	4,924.290		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 07/02/2013	Bond Future			287.13044	287.13044	287.10646	287.10646			0.00	0	2,633.00
R197	On 07/02/2013	Bond Future	278.99	Call	8,140.44000	8.14044	8,116.46000	8.11646	8,140.440		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	8,130.44000	8.13044	8,106.46000	8.10646	8,130.440		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	8,120.44000	8.12044	8,096.46000	8.09646	8,120.440		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future			290.75013	290.75013	290.72354	290.72354			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,360.13000	8.36013	8,333.54000	8.33354	8,360.130		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	8,350.13000	8.35013	8,323.54000	8.32354	8,350.130		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	8,340.13000	8.34013	8,313.54000	8.31354	8,340.130		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			5.05841	107.71963	5.08443	107.67217		1.38	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	110.46000	0.11046	101.26000	0.10126	110.460	1.38	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	253.65000	0.25365	291.91000	0.29191	253.650	1.38	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	984.62000	0.98462	939.11000	0.93911	984.620	1.45	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	2.45000	0.00245	4.40000	0.00440	2.450	1.45	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	2,056.42000	2.05642	2,008.96000	2.00896	2,056.420	1.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/02/2013	Bond Future	6.20	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,145.29000	2.14529	2,097.83000	2.09783	2,145.290	1.50	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	1.50	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,234.06000	2.23406	2,186.60000	2.18660	2,234.060	1.50	1.50	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	1.50	1.50	0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.02410	109.02354	5.05468	108.97458		1.22	1.22	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	3.33000	0.00333	3.00000	0.00300	3.330	1.15	1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,579.04000	1.57904	1,627.67000	1.62767	1,579.040	1.15	1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	3.57000	0.00357	3.22000	0.00322	3.570	1.16	1.16	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,562.94000	1.56294	1,611.55000	1.61155	1,562.940	1.16	1.16	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	3.10000	0.00310	2.79000	0.00279	3.100	1.15	1.15	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,595.14000	1.59514	1,643.79000	1.64379	1,595.140	1.15	1.15	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.88167	107.55200	4.92690	107.50233		1.03	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	361.75000	0.36175	341.03000	0.34103	361.750	1.03	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	451.53000	0.45153	480.48000	0.48048	451.530	1.03	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	367.26000	0.36726	346.33000	0.34633	367.260	1.04	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	446.04000	0.44604	474.78000	0.47478	446.040	1.04	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	356.29000	0.35629	335.78000	0.33578	356.290	1.03	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	457.07000	0.45707	486.23000	0.48623	457.070	1.03	1.03	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			219.21926	219.21926	217.81762	217.81762				43,843,852.00	200	51,536.00
R202	On 07/02/2013	Bond Future	204.99	Call	14,229.26000	14.22926	12,827.62000	12.82762	14,229.260	1.50	1.50	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	1.50	1.50	0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Call	14,219.26000	14.21926	12,817.62000	12.81762	14,219.260	1.50	1.50	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	1.50	1.50	0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Call	14,209.26000	14.20926	12,807.62000	12.80762	14,209.260	1.50	1.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 07/02/2013	Bond Future	205.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future			221.98285	221.98285	220.56191	220.56191			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	10,942.85000	10.94285	9,521.91000	9.52191	10,942.850		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	10,932.85000	10.93285	9,511.91000	9.51191	10,932.850		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	10,922.85000	10.92285	9,501.91000	9.50191	10,922.850		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
R203	On 07/02/2013	Bond Future			5.78210	113.22762	5.83371	113.01046		4.20	0.00	0	19,398.00
R203	On 07/02/2013	Bond Future	5.54	Call	178.40000	0.17840	151.23000	0.15123	178.400	4.12	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,204.10000	1.20410	1,394.09000	1.39409	1,204.100	4.12	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,488.72000	1.48872	1,329.34000	1.32934	1,488.720	4.23	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	117.91000	0.11791	175.69000	0.17569	117.910	4.23	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,783.15000	2.78315	2,577.75000	2.57775	2,783.150	4.32	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	12.96000	0.01296	24.72000	0.02472	12.960	4.32	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,748.49000	4.74849	4,531.69000	4.53169	4,748.490	4.44	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	0.18000	0.00018	0.54000	0.00054	0.180	4.44	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,582.39000	5.58239	5,365.28000	5.36528	5,582.390	4.46	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	0.02000	0.00002	0.07000	0.00007	0.020	4.46	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,983.00000	2.98300	2,774.62000	2.77462	2,983.000	4.33	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	8.89000	0.00889	17.67000	0.01767	8.890	4.33	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	3,183.55000	3.18355	2,972.84000	2.97284	3,183.550	4.34	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	5.99000	0.00599	12.44000	0.01244	5.990	4.34	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,585.65000	3.58565	3,371.82000	3.37182	3,585.650	4.37	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	2.61000	0.00261	5.94000	0.00594	2.610	4.37	0.00	0	30,250.00
R203	On 02/05/2013	Bond Future			5.81172	110.44166	5.86681	110.22087		4.32	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,248.81000	1.24881	1,143.08000	1.14308	1,248.810	4.30	0.00	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	895.27000	0.89527	1,010.33000	1.01033	895.270	4.30	0.00	0	0.00	
R203	On 02/05/2013	Bond Future	5.91	Call	1,271.32000	1.27132	1,164.26000	1.16426	1,271.320	4.31	0.00	0	0.00	
R203	On 02/05/2013	Bond Future	5.91	Put	877.82000	0.87782	991.55000	0.99155	877.820	4.31	0.00	0	0.00	
R203	On 02/05/2013	Bond Future	5.89	Call	1,226.53000	1.22653	1,122.12000	1.12212	1,226.530	4.30	0.00	0	0.00	
R203	On 02/05/2013	Bond Future	5.89	Put	912.97000	0.91297	1,029.35000	1.02935	912.970	4.30	0.00	0	0.00	
R203	On 07/11/2013	Bond Future			5.88962	109.31583	5.95327	109.08967		4.36	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	6.00	Call	1,935.02000	1.93502	1,822.87000	1.82287	1,935.020	4.36	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	6.00	Put	1,543.19000	1.54319	1,657.20000	1.65720	1,543.190	4.36	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	6.01	Call	1,954.56000	1.95456	1,841.68000	1.84168	1,954.560	4.36	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	6.01	Put	1,527.32000	1.52732	1,640.60000	1.64060	1,527.320	4.36	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	5.99	Call	1,915.97000	1.91597	1,804.56000	1.80456	1,915.970	4.36	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	5.99	Put	1,559.57000	1.55957	1,674.32000	1.67432	1,559.570	4.36	0.00	0	0.00	
R203	On 15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R203/R157	On 15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R204	On 07/02/2013	Bond Future			6.02360	110.78278	6.07500	110.51816		5.80	0.00	0	16,672.00	
R204	On 07/02/2013	Bond Future	7.29	Call	6,298.01000	6.29801	6,033.93000	6.03393	6,298.010	6.17	0.00	0	0.00	
R204	On 07/02/2013	Bond Future	7.29	Put	0.29000	0.00029	0.83000	0.00083	0.290	6.17	0.00	0	0.00	
R204	On 07/02/2013	Bond Future	7.45	Call	7,061.46000	7.06146	6,796.98000	6.79698	7,061.460	6.17	0.00	0	0.00	
R204	On 07/02/2013	Bond Future	7.45	Put	0.06000	0.00006	0.20000	0.00020	0.060	6.17	0.00	0	0.00	
R204	On 07/02/2013	Bond Future	7.95	Call	9,403.53000	9.40353	9,138.91000	9.13891	9,403.530	6.17	0.00	0	0.00	
R204	On 07/02/2013	Bond Future	7.95	Put	0.00000	0.00000	0.00000	0.00000	0.000	6.17	0.00	0	0.00	
R204	On 07/02/2013	Bond Future	8.00	Call	9,634.09000	9.63409	9,369.47000	9.36947	9,634.090	6.17	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	6.17	0.00	0	0.00	
R204	On 07/02/2013	Bond Future	8.05	Call	9,864.01000	9.86401	9,599.39000	9.59939	9,864.010	6.17	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	6.17	0.00	0	0.00	
R204	On 02/05/2013	Bond Future			6.06115	112.12381	6.11537	111.85501		5.95	0.00	0	24.00	
R204	On 02/05/2013	Bond Future	6.30	Call	2,152.53000	2.15253	2,005.54000	2.00554	2,152.530	5.97	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 02/05/2013	Bond Future	6.30	Put	974.47000		0.97447	1,096.28000	1.09628	974.470	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,183.60000		2.18360	2,035.22000	2.03522	2,183.600	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	956.56000		0.95656	1,076.98000	1.07698	956.560	5.97	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	2,121.68000		2.12168	1,976.08000	1.97608	2,121.680	5.96	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	992.63000		0.99263	1,115.83000	1.11583	992.630	5.96	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.15447		111.12037	6.21533	110.84484		6.02	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,777.27000		2.77727	2,639.08000	2.63908	2,777.270	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,119.85000		2.11985	2,257.19000	2.25719	2,119.850	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,802.47000		2.80247	2,663.48000	2.66348	2,802.470	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,100.05000		2.10005	2,236.59000	2.23659	2,100.050	6.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,805.63000		4.80563	4,615.51000	4.61551	4,805.630	6.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,053.50000		1.05350	1,138.91000	1.13891	1,053.500	6.27	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,752.18000		2.75218	2,614.81000	2.61481	2,752.180	6.03	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,139.78000		2.13978	2,277.94000	2.27794	2,139.780	6.03	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
R206	On 07/02/2013	Bond Future			5.06033		102.74649	5.08715	102.72218		0.62	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	5.46000		0.00546	4.98000	0.00498	5.460	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	278.33000		0.27833	302.16000	0.30216	278.330	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	49.92000		0.04992	44.38000	0.04438	49.920	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	104.64000		0.10464	123.41000	0.12341	104.640	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	801.74000		0.80174	777.44000	0.77744	801.740	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.00000		0.00000	0.01000	0.00001	0.000	0.68	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	846.50000		0.84650	822.19000	0.82219	846.500	0.68	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	0.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/02/2013	Bond Future	6.05	Call	891.24000		0.89124	866.93000	0.86693	891.240	0.68	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	0.68	0.00	0	0.00
R206	On 02/05/2013	Bond Future			4.99387		103.99023	5.03126	103.96472		0.52	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	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,098.01000		1.09801	1,123.52000	1.12352	1,098.010	0.49	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	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,091.06000		1.09106	1,116.57000	1.11657	1,091.060	0.49	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	0.49	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,104.96000		1.10496	1,130.47000	1.13047	1,104.960	0.49	0.00	0	0.00
R206	On 07/11/2013	Bond Future			3.97563		103.03177	4.11830	103.00618		0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	87.32000		0.08732	71.37000	0.07137	87.320	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	29.15000		0.02915	38.79000	0.03879	29.150	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	88.52000		0.08852	72.44000	0.07244	88.520	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	28.56000		0.02856	38.07000	0.03807	28.560	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	86.12000		0.08612	70.30000	0.07030	86.120	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	29.75000		0.02975	39.52000	0.03952	29.750	0.14	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 07/02/2013	Bond Future			6.29134		105.86719	6.34773	105.54510		6.99	0.00	0	11,309.00
R207	On 07/02/2013	Bond Future	7.66	Call	7,486.98000		7.48698	7,165.27000	7.16527	7,486.980	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	0.18000		0.00018	0.56000	0.00056	0.180	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	8,215.12000		8.21512	7,893.15000	7.89315	8,215.120	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	0.04000		0.00004	0.16000	0.00016	0.040	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	10,259.26000		10.25926	9,937.17000	9.93717	10,259.260	7.37	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	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	10,511.02000		10.51102	10,188.93000	10.18893	10,511.020	7.37	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	7.37	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	10,761.96000		10.76196	10,439.87000	10.43987	10,761.960	7.37	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	7.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 02/05/2013	Bond Future			6.33655		107.14873	6.39560	106.82177		7.27	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	2,068.25000		2.06825	1,910.68000	1.91068	2,068.250	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,441.18000		1.44118	1,610.57000	1.61057	1,441.180	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	2,099.09000		2.09909	1,939.87000	1.93987	2,099.090	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,416.97000		1.41697	1,584.71000	1.58471	1,416.970	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	2,037.66000		2.03766	1,881.75000	1.88175	2,037.660	7.26	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,465.68000		1.46568	1,636.73000	1.63673	1,465.680	7.26	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.44389		106.40423	6.50908	106.06895		7.45	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,597.31000		3.59731	3,418.28000	3.41828	3,597.310	7.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,287.66000		2.28766	2,443.91000	2.44391	2,287.660	7.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,627.20000		3.62720	3,447.24000	3.44724	3,627.200	7.53	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,266.83000		2.26683	2,422.15000	2.42215	2,266.830	7.53	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,567.54000		3.56754	3,389.43000	3.38943	3,567.540	7.52	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,308.65000		2.30865	2,465.82000	2.46582	2,308.650	7.52	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			6.43132		104.48637	6.48765	104.13042		8.22	0.00	0	19,911.00
R208	On 07/02/2013	Bond Future	6.00	Call	165.71000		0.16571	144.96000	0.14496	165.710	8.07	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	2,942.85000		2.94285	3,278.05000	3.27805	2,942.850	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	8,116.21000		8.11621	7,761.11000	7.76111	8,116.210	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	0.48000		0.00048	1.33000	0.00133	0.480	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	8,514.91000		8.51491	8,159.46000	8.15946	8,514.910	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	0.26000		0.00026	0.76000	0.00076	0.260	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	13,883.54000		13.88354	13,527.59000	13.52759	13,883.540	8.68	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	8.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/02/2013	Bond Future	7.95	Call	9,080.99000		9.08099	8,725.27000	8.72527	9,080.990	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	0.10000		0.00010	0.33000	0.00033	0.100	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Call	9,362.46000		9.36246	9,006.67000	9.00667	9,362.460	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	0.06000		0.00006	0.22000	0.00022	0.060	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	9,642.89000		9.64289	9,287.04000	9.28704	9,642.890	8.68	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	0.04000		0.00004	0.14000	0.00014	0.040	8.68	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.47424		102.35815	6.53289	101.99691		8.71	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,621.76000		2.62176	2,435.86000	2.43586	2,621.760	8.78	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,483.04000		1.48304	1,658.38000	1.65838	1,483.040	8.78	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,549.86000		2.54986	2,367.47000	2.36747	2,549.860	8.77	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,532.98000		1.53298	1,711.83000	1.71183	1,532.980	8.77	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,585.68000		2.58568	2,401.54000	2.40154	2,585.680	8.78	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,507.85000		1.50785	1,684.95000	1.68495	1,507.850	8.78	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.57916		101.77400	6.64307	101.40350		9.04	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,087.28000		4.08728	3,892.48000	3.89248	4,087.280	9.19	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,756.88000		2.75688	2,932.58000	2.93258	2,756.880	9.19	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,626.81000		6.62681	6,369.36000	6.36936	6,626.810	9.51	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,446.08000		1.44608	1,559.13000	1.55913	1,446.080	9.51	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	4,022.23000		4.02223	3,829.42000	3.82942	4,022.230	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,806.24000		2.80624	2,983.93000	2.98393	2,806.240	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,054.70000		4.05470	3,860.89000	3.86089	4,054.700	9.18	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,781.48000		2.78148	2,958.17000	2.95817	2,781.480	9.18	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/02/2013	Bond Future			8.09799		83.12427	8.19969	82.23477		15.50	0.00	0	11,334.00
R209	On 07/02/2013	Bond Future	8.63	Call	4,691.11000		4.69111	3,962.81000	3.96281	4,691.110	15.69	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	201.23000		0.20123	362.43000	0.36243	201.230	15.69	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	6,153.55000		6.15355	5,344.12000	5.34412	6,153.550	15.79	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	75.95000		0.07595	156.02000	0.15602	75.950	15.79	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	7,045.31000		7.04531	6,205.23000	6.20523	7,045.310	15.85	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	39.92000		0.03992	89.34000	0.08934	39.920	15.85	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	8,156.59000		8.15659	7,292.48000	7.29248	8,156.590	15.92	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	16.86000		0.01686	42.25000	0.04225	16.860	15.92	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	7,416.76000		7.41676	6,567.14000	6.56714	7,416.760	15.87	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	30.15000		0.03015	70.03000	0.07003	30.150	15.87	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	7,787.34000		7.78734	6,929.78000	6.92978	7,787.340	15.90	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	22.63000		0.02263	54.57000	0.05457	22.630	15.90	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	7,861.31000		7.86131	7,002.33000	7.00233	7,861.310	15.90	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	21.35000		0.02135	51.87000	0.05187	21.350	15.90	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.15719		80.98879	8.26150	80.08780		17.84	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,632.68000		2.63268	2,281.82000	2.28182	2,632.680	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,931.09000		3.93109	4,481.22000	4.48122	3,931.090	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,557.22000		2.55722	2,213.90000	2.21390	2,557.220	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	4,034.54000		4.03454	4,592.21000	4.59221	4,034.540	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,594.88000		2.59488	2,247.79000	2.24779	2,594.880	17.73	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,982.67000		3.98267	4,536.57000	4.53657	3,982.670	17.73	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.29529		80.06910	8.40552	79.14379		20.91	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	8,380.57000		8.38057	7,822.76000	7.82276	8,380.570	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,198.98000		4.19898	4,566.48000	4.56648	4,198.980	21.39	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	11,705.29000		11.70529	11,031.76000	11.03176	11,705.290	21.76	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,436.34000		2.43634	2,688.12000	2.68812	2,436.340	21.76	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	8,287.53000		8.28753	7,733.42000	7.73342	8,287.530	21.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.79	Put	4,261.98000		4.26198	4,633.18000	4.63318	4,261.980	21.37	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	8,334.01000		8.33401	7,778.05000	7.77805	8,334.010	21.38	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,230.38000		4.23038	4,599.73000	4.59973	4,230.380	21.38	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 07/02/2013	Bond Future			166.34184		166.34184	166.32607	166.32607			0.00	0	1,212.00
R210	On 07/02/2013	Bond Future	156.99	Call	9,351.84000		9.35184	9,336.07000	9.33607	9,351.840		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	9,341.84000		9.34184	9,326.07000	9.32607	9,341.840		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	9,331.84000		9.33184	9,316.07000	9.31607	9,331.840		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			166.58163		166.58163	166.56428	166.56428			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	5,441.63000		5.44163	5,424.28000	5.42428	5,441.630		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	5,431.63000		5.43163	5,414.28000	5.41428	5,431.630		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	5,421.63000		5.42163	5,404.28000	5.40428	5,421.630		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			126.27948		126.27948	126.27247	126.27247			0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	3,289.48000		3.28948	3,282.47000	3.28247	3,289.480		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 07/02/2013	Bond Future	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	3,279.48000	3.27948	3,272.47000	3.27247	3,279.480		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	3,269.48000	3.26948	3,262.47000	3.26247	3,269.480		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future			127.87140	127.87140	127.86334	127.86334			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,181.40000	2.18140	2,173.34000	2.17334	2,181.400		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	2,171.40000	2.17140	2,163.34000	2.16334	2,171.400		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	2,161.40000	2.16140	2,153.34000	2.15334	2,161.400		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 07/02/2013	Bond Future			132.30668	132.30668	132.29560	132.29560			0.00	0	9,064.00
R212	On 07/02/2013	Bond Future	128.99	Call	3,316.68000	3.31668	3,305.60000	3.30560	3,316.680		0.00	0	0.00
R212	On 07/02/2013	Bond Future	128.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Call	3,306.68000	3.30668	3,295.60000	3.29560	3,306.680		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Call	3,296.68000	3.29668	3,285.60000	3.28560	3,296.680		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			133.97461	133.97461	133.96236	133.96236			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	2,884.61000	2.88461	2,872.36000	2.87236	2,884.610		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	2,874.61000	2.87461	2,862.36000	2.86236	2,874.610		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	2,864.61000	2.86461	2,852.36000	2.85236	2,864.610		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

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			7.80847	95.43056	7.90014	94.60625		15.03	0.00	0	10,414.00
R213	On 07/02/2013	Bond Future	8.90	Call	9,176.67000	9.17667	8,375.68000	8.37568	9,176.670	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	18.19000	0.01819	41.51000	0.04151	18.190	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	9,559.12000	9.55912	8,753.34000	8.75334	9,559.120	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	13.58000	0.01358	32.11000	0.03211	13.580	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	9,939.99000	9.93999	9,130.29000	9.13029	9,939.990	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	10.06000	0.01006	24.67000	0.02467	10.060	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	10,319.08000	10.31908	9,506.20000	9.50620	10,319.080	15.50	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	7.40000	0.00740	18.83000	0.01883	7.400	15.50	0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.86623	93.05135	7.96037	92.21616		16.35	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	3,367.27000	3.36727	2,996.53000	2.99653	3,367.270	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	3,422.93000	3.42293	3,887.38000	3.88738	3,422.930	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	3,280.57000	3.28057	2,916.76000	2.91676	3,280.570	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3,515.25000	3.51525	3,986.63000	3.98663	3,515.250	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	3,323.76000	3.32376	2,956.48000	2.95648	3,323.760	16.29	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	3,468.87000	3.46887	3,936.78000	3.93678	3,468.870	16.29	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.00494	92.07055	8.10473	91.21293		17.53	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	8,699.59000	8.69959	8,166.22000	8.16622	8,699.590	17.96	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,674.10000	3.67410	3,998.35000	3.99835	3,674.100	17.96	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	8,599.42000	8.59942	8,069.62000	8.06962	8,599.420	17.94	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,733.53000	3.73353	4,061.35000	4.06135	3,733.530	17.94	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	8,649.46000	8.64946	8,117.87000	8.11787	8,649.460	17.95	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,703.71000	3.70371	4,029.74000	4.02974	3,703.710	17.95	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			8.13281	85.02735	8.23956	84.03853		16.80	0.00	0	1,714.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R214	On 07/02/2013	Bond Future	8.59	Call	4,443.60000	4.44360	3,694.28000	3.69428	4,443.600	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	343.10000	0.34310	582.60000	0.58260	343.100	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	4,515.81000	4.51581	3,760.08000	3.76008	4,515.810	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	329.43000	0.32943	562.52000	0.56252	329.430	16.99	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	4,588.32000	4.58832	3,826.28000	3.82628	4,588.320	17.00	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	316.23000	0.31623	543.01000	0.54301	316.230	17.00	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			1.38700	1.38700	1.38700	1.38700		13.66	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,004.32380	0.10043	1,009.93210	0.10099	1,004.324	12.77	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	34.32380	0.00343	39.93210	0.00399	34.324	12.77	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	915.85680	0.09159	922.39060	0.09224	915.857	12.77	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	45.85680	0.00459	52.39060	0.00524	45.857	12.77	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	830.28430	0.08303	837.74930	0.08377	830.284	12.77	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	60.28430	0.00603	67.74930	0.00677	60.284	12.77	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.39710	1.39710	1.39750	1.39750		14.41	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	557.12980	0.05571	572.70760	0.05727	557.130	14.25	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	486.12980	0.04861	497.70760	0.04977	486.130	14.25	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	514.31210	0.05143	529.54500	0.05295	514.312	14.41	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	543.31210	0.05433	554.54500	0.05545	543.312	14.41	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	475.50840	0.04755	490.30620	0.04903	475.508	14.60	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	604.50840	0.06045	615.30620	0.06153	604.508	14.60	0.00	0	0.00
Total for Derivatives :										290,329,094.80	31,083	1 334 714.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188	11.17278	99.94188	11.14512		0.00	0	0.00
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Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA03	On 11/05/2015	Spot Bond	108.85858	22.33507	108.85858	22.28150			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	100.00011	9.02563	100.00011	9.00327			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	111.70673	11.24241	111.70673	11.21488			0.00	0	11,000,000.00
AB010	On 21/11/2022	Spot Bond	100.63261	0.01787	100.63261	0.01782			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	100.64155	0.00728	100.64155	0.00726			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	46.13585	8.00000	46.12586			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	101.73855	9.87408	101.73855	9.85168			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	105.29362	24.06697	105.29362	24.01080		48,856,239,680.00	464,000	13,774,000.00	
AB07	On 07/03/2014	Spot Bond	105.62267	45.59582	105.62267	45.48913			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	10.78368	100.96284	10.75733			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	12.85513	111.66393	12.82365			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	56.21538	100.00003	56.03598			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	72.15584	215.58145	71.86757			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	27.91926	134.94825	27.83411			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.39099	269.82094	2.37979			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	21.50410	100.53123	21.45175			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	39.08033	100.25380	38.98334			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	12.20770	100.10451	12.17744			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
ABFN07	On 17/03/2018	Spot Bond	100.10764	7.88154	100.10764	7.86201			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.44071	100.11256	7.42227			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	7.50127	100.11573	7.48267			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	26.36495	113.03853	26.29977			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	21.11448	102.88112	21.06085			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	32.36061	106.71879	32.28425		34,363,450,380.00		322,000	322,000.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	27.33984	101.43096	27.27128			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	21.43117	100.69530	21.37778			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	11.33079	101.53927	11.30296			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	8.33656	101.47729	8.31564			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	1.35917	101.61005	1.35576			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	100.57363	104.93328	100.31432			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	64.19596	108.48706	64.04244		14,320,291,920.00		132,000	1,532,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	57.59711	101.57306	57.41079			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	98.12191	100.00000	97.88024			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.57314	95.95655	100.57314	95.71661			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI01	On 31/03/2013	Spot Bond	215.26681	72.18965	215.26681	71.90153				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	38.15958	133.33110	38.04421				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	20.39025	122.14204	20.33244				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.53756	113.35700	8.51465				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	23.10392	123.70523	23.04354				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	14.70012	102.18114	14.66381				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.23453	99.83242	10.20922				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	10.28756	99.82309	10.26212				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	10.79237	99.81405	10.76569				0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	4.84629	106.48741	4.83394				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	20.21365	100.00000	20.16358				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	3.46039	165.75435	3.44821				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	11.76927	157.68318	11.72934				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	2.79696	170.05600	2.78695				0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	121.87352	143.83197	121.45256				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.27724	172.68858	3.26539				0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	72.16015	215.54135	71.87190				0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	72.15523	215.58717	71.86695				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN32	On 31/03/2013	Spot Bond	100.00000	87.14888	100.00000	86.95347			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.53872	71.58015	6.52909			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.53872	71.58015	6.52909			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	92.84372	100.36979	92.62143			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	11.78662	84.61000	11.76684			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	18.19992	92.57000	18.16728			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.30391	100.05362	10.27839			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	16.20635	95.34000	16.17665			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	30.28578	100.00000	30.22832			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	15.13429	94.00000	15.10684			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	14.17150	94.99000	14.14560			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	29.84159	89.20000	29.78863			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	28.44820	90.02000	28.39723			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	8.35322	101.37010	8.28938			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	8.72272	101.21709	8.70136			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	27.20424	89.83000	27.15558			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	19.07412	136.93312	19.01954			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN51	On 09/09/2015	Spot Bond	102.86000	22.85995	102.86000	22.81570			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	23.31550	96.69000	23.27149			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	22.40711	96.61000	22.36484			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	22.04636	96.38000	22.00484			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	8.73933	99.94804	8.71769			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	22.03962	121.81240	21.98178			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	70.18565	104.20000	70.05254			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	8.27567	101.30453	8.25539			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	19.96598	93.54000	19.92919			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	18.95735	92.85000	18.92261			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.77004	103.39542	2.76225			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.37657	149.61017	2.36928			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	1.99902	196.08295	1.99153			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	15.74507	95.40000	15.71596			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	65.90884	107.27000	65.78142			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	15.61360	94.09000	15.58471			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	12.32221	114.69202	12.29139			27,182,008,740.00	237,000	10,437,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	22.24877	105.76936	22.19665			29,721,190,160.00	281,000	5,081,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6	On 01/06/2020	Spot Bond	102.79126	8.93897	102.79126	8.91862				36,902,062,340.00	359,000	4,159,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	11.40956	101.48825	11.38372				0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	110.44192	16.79230	110.44192	16.75156				0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	125.04605	33.42309	125.04605	33.32716				0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	120.21255	4.00000	120.17477				0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	2.35388	274.59193	2.34273				0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	123.88924	5.61851	123.88924	5.60266				0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	3.70843	128.40915	3.69769				0.00	0	1,000,000.00
ACL001	On 31/07/2013	Spot Bond	99.53952	63.91746	99.53952	63.71870				0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	89.49548	100.06620	89.28962				0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	74.81325	100.07265	74.51384				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	23.16638	100.00000	23.10902				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	61.55886	100.53957	61.36149				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	94.76417	101.66199	97.59599				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	61.55886	100.53957	61.36149				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	89.25880	101.42690	88.83659				0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	82.67395	102.82057	82.50383				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	24.43448	111.03772	24.37494				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL029	On 20/08/2015	Spot Bond	100.83941	18.88646	100.83941	18.84037			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	19.13755	100.86237	19.09083			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	22.69474	101.18756	22.63918			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	56.77635	100.06785	56.59505			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	56.73372	100.06721	56.55255			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	18.63532	100.81643	18.58984			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.10820	54.43317	8.09855			0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	101.49186	100.00000	101.22825			0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	101.49186	100.00000	101.22825			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	42.02094	100.61624	41.91858			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	56.09078	99.86961	55.95203			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	18.41437	100.00000	18.37944			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	15.46254	100.00000	15.43320			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	15.46254	100.00000	15.43320			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	57.30208	100.07583	57.11909			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	16.43906	100.07969	16.39832			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	17.23557	100.08857	17.19285			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL078	On 20/09/2015	Spot Bond	100.07573	16.08396	100.07573	16.04410			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	16.32389	100.07841	16.28344			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	16.42946	100.07959	16.38875			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	12.95271	103.08180	12.92348			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	12.95271	103.08180	12.92348			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	13.01918	103.10163	12.98980			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	15.89199	100.07361	15.85261			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	13.01918	103.10163	12.98980			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	12.88621	103.06198	12.85715			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	27.05035	79.64238	27.00697			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	27.88358	100.07204	27.81448			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	57.44876	100.07100	57.30640			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	15.59369	99.94507	15.55509			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	57.44876	100.07100	57.30640			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	8.38981	100.07684	8.36902			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	8.22892	100.07933	8.20853			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	8.18537	100.08039	8.16509			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	7.97501	100.07826	7.95525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL099	On 20/12/2013	Spot Bond	100.06560	57.19344	100.06560	57.05174			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	8.90673	100.07361	8.88466			0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	101.19124	97.83023	101.19124	97.56561			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	65.63204	101.31884	65.42479			0.00	0	0.00
ACL103	On 18/01/2013	Spot Bond	101.19124	97.83023	101.19124	97.56561			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	9.73168	110.28658	9.70539			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	39.11709	100.06728	39.02016			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	49.74001	105.71996	49.62543			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	43.95198	100.99526	43.84456			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	8.76366	101.18059	8.74221			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	8.71297	102.01291	8.69149			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	9.20719	100.00000	9.18972			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	44.44655	101.04786	44.33787			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	3.94830	100.00000	3.93952			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.07019	100.00000	5.05885			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	13.32229	72.59933	13.30238			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.02386	127.83552	3.01562			0.00	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	3.14000	127.87043	3.13143			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	7.75033	100.07569	7.73112			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	29.50358	100.62321	29.43170			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	29.50358	100.62321	29.43170			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	44.44655	101.04786	44.33787			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	29.12664	100.51806	29.05575			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	27.95815	100.07299	27.88887			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	27.90843	100.07235	27.83928			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	7.52059	101.33418	7.50175			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	11.35035	100.41093	11.32214			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	7.51016	101.33457	7.49135			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	12.63655	103.90444	12.60785			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	12.70183	103.93140	12.67297			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	27.90895	100.22094	27.83971			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	11.40427	100.59173	11.37588			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	10.85766	99.93469	10.83078			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	7.78186	100.07603	7.76258			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	64.26221	100.93686	64.10175			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL149	On 20/03/2014	Spot Bond	100.27790	38.90192	100.27790	38.80535			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	38.77201	100.06196	38.67594			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	9.77028	100.07446	9.74607			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	42.67178	100.76536	42.56770			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	19.95280	100.06587	19.90336			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	19.79835	100.06402	19.74930			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	20.09817	100.06760	20.04837			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	9.74973	100.07424	9.72557			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	9.39009	100.07047	9.36682			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	19.98006	100.06619	19.93054			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	20.08000	100.06739	20.03024			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	12.92195	102.65284	12.89240			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	15.43129	100.06844	15.39305			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	20.02548	100.06674	19.97586			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	40.94792	100.09530	40.84643			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	20.22052	100.18292	20.17036			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	38.88357	100.06691	38.78722			0.00	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	9.85985	108.26890	9.83644			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	9.71891	100.07386	9.69483			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.34261	103.66222	4.33177			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	20.07091	100.06728	20.02117			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	20.08912	100.06735	20.03934			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	9.64653	100.07626	9.62263			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	8.07811	100.07891	8.05809			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.55422	100.07361	7.53550			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	56.85352	100.07223	56.67197			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	28.12278	100.07839	28.05309			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	20.52427	100.07574	20.47341			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	10.16027	100.08155	10.13510			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	9.64653	100.07626	9.62263			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	8.13050	100.07944	8.11034			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	9.02033	100.07796	8.99798			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	7.67423	100.07839	7.65521			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	10.77795	100.07515	10.75125			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	7.88047	100.07965	7.86095			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL188	On 20/09/2020	Spot Bond	100.08103	8.01707	100.08103	7.99720			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	56.30636	100.06425	56.12657			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	56.36326	100.06489	56.18329			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	15.26731	100.06989	15.22948			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	15.41129	100.07148	15.37311			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	7.96870	100.08134	7.94895			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	7.96870	100.08134	7.94895			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	10.72534	100.08737	10.69876			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	8.90634	100.07679	8.88427			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	10.64314	100.08652	10.61677			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	10.67397	100.08684	10.64752			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	10.72534	100.08737	10.69876			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	6.39840	85.50175	6.38583			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	8.14747	100.08315	8.12729			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	8.14747	100.08315	8.12729			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	87.42788	103.67806	87.23010			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.00109	100.00000	3.99140			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1A1		On 21/11/2014	Spot Bond	100.56844	29.22311	100.56844	29.15195		0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	100.63477	29.86798	100.63477	29.79521		0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	100.67892	30.29767	100.67892	30.22383		0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	101.20949	17.59193	101.20949	17.54886		0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	101.34649	18.39122	101.34649	18.34613		0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	101.52904	19.45498	101.52904	19.40721		0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	108.27946	10.92046	108.27946	10.89438		0.00	0	4,400,000.00
AIR02		On 30/04/2023	Spot Bond	124.59492	11.35805	124.59492	11.32786		0.00	0	0.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	28.85448	100.00000	28.78302		0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	115.64616	17.87042	115.64616	17.82543		6,707,477,280.00	58,000	9,258,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	34.50911	100.00000	34.42550		0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	13.72839	100.00000	13.69784		0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	154.79211	3.92553	154.79211	3.91236		0.00	0	0.00
AIRL02		On 18/02/2014	Spot Bond	129.92747	37.92930	129.92747	37.82626		0.00	0	0.00
ANG01		On 14/01/2013	Spot Bond	101.07300	98.90449	101.07300	98.63435		0.00	0	0.00
ANG02		On 11/10/2013	Spot Bond	101.15622	63.39357	101.15622	63.23841		303,468,660,000.00	3,000,000	1,000,000.00
BAW10		On 01/10/2016	Spot Bond	99.92565	10.18962	99.92565	10.16441		0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	112.23984	11.73731	112.23984	11.70862		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW12	On 17/04/2015	Spot Bond	101.18527	21.33161	101.18527	21.27938			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	8.91821	101.23711	8.89635			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	55.60141	100.00000	55.46373			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	20.61815	114.82122	20.56682		16,534,255,680.00		144,000	144,000.00
BAW3	On 02/10/2017	Spot Bond	99.81750	9.25351	99.81750	9.23064			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	57.85181	100.11329	57.66701			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	62.74690	103.73691	62.60222			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	27.06376	99.83571	26.99683			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	31.78518	105.24488	31.71143			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	12.75201	111.52726	12.72099			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	43.58801	100.88946	43.48158			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	16.78088	104.32215	16.73772			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	72.68972	99.81811	72.41156			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	19.02280	102.00706	18.97485			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	19.00971	101.95171	18.96181			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	13.40856	99.81798	13.37541			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	18.92928	101.94160	18.88160			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA08	On 31/12/2017	Spot Bond	104.59763	12.65948	104.59763	12.62685			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	18.34273	99.81335	18.29738			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	18.34273	99.81335	18.29738			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	15.48647	99.81340	15.44818			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	15.98456	101.35805	15.94450			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	16.80391	102.22265	16.76148			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	19.02280	102.00706	18.97485			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	16.18261	102.70168	16.14157			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	11.11681	102.35327	11.08870			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	13.11031	99.82359	13.07790			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	13.11162	99.81671	13.07921			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	13.11162	99.81671	13.07921			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	28.86826	99.82722	28.79688			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	87.68228	99.86832	87.48589			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	17.73962	97.82330	17.69655		90,667,721,251.60	926,852	463,426.00	
BAYA23	On 30/06/2017	Spot Bond	103.70924	12.22801	103.70924	12.19672			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	13.45782	99.79214	13.42455			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	11.59495	100.04409	11.56623			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.49018	99.77076	1.48650			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	11.35291	92.33087	11.32674			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	55.00666	99.87024	54.83130			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	16.92964	99.83486	16.88778			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	8.98785	99.06007	8.96578			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.61013	99.81958	0.60863			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	19.62625	104.16088	19.57584			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	17.88903	103.97505	17.84316			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	15.41282	106.00425	15.37262			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	13.31493	99.75847	13.28202			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.25110	99.75846	0.25048			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.36982	100.00000	6.35774			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.15918	100.00000	19.11174			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.43702	100.00000	17.39383			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.76359	100.00000	10.73693			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.76659	100.00000	10.73962			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.01369	100.00000	12.98147			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.27614	100.00000	11.24821			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	90.64345	100.20198	90.42980			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	28.98477	102.32067	28.91151			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	17.95403	102.37811	17.90863			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	1.84588	169.54509	1.83963			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	9.25329	150.32167	9.23006			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	10.69511	150.48996	10.66824			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	9.34252	105.72100	9.32077			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	44.19796	101.02420	44.08990			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	78.09950	101.68745	77.87606			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	42.37026	100.66680	42.26701			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	41.93347	100.64029	41.83129			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	77.82409	104.00756	77.59825			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	64.10964	100.90417	63.95308			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	87.58536	101.68177	87.38629			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On 07/12/2023	Spot Bond	100.33377	7.73452	100.33377	7.71531			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	27.66399	100.06919	27.59544			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	38.17792	100.00000	38.08543			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	73.47411	100.00000	73.31238			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	11.69230	101.11913	11.66369			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	11.74908	101.12772	11.72033			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	11.91939	101.15348	11.89021			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.48664	101.23934	12.45605			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	13.05322	101.32517	13.02122			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	14.63613	101.56516	14.60018			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	4.28226	100.00000	4.27188			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	11.18257	100.93890	11.15524			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	11.57302	100.99127	11.54472			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	11.74026	101.01372	11.71156			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	11.79599	101.02120	11.76716			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	12.46437	101.11093	12.43388			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	13.35423	101.23048	13.32153			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.18979	100.00000	4.17964			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.18979	100.00000	4.17964			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	8.92961	100.10441	8.90746			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	9.50123	100.11338	9.47768			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	9.65711	100.11583	9.63318			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	13.29792	107.76177	13.26629			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	10.12472	100.12316	10.09962			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	10.95591	100.13609	10.92875			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.40174	100.00000	2.39579			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.40174	100.00000	2.39579			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	36.23511	110.26280	36.14874		925,766,468,800.00	8,396,000	7,796,000.00	
BID04	On 23/11/2017	Spot Bond	100.53667	8.61455	100.53667	8.59357			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	99.53343	96.07033	99.53343	95.81930			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	68.51730	96.69296	68.39043			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	99.39485	93.38796	99.39485	93.15107		298,184,550,000.00	3,000,000	1,000,000.00	
BIDC28	On 20/02/2013	Spot Bond	99.18162	89.97584	99.18162	89.75639			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	15.38838	100.49749	15.35094			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.14051	100.00000	7.12321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.50224	100.60117	7.48396				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	15.40853	100.49926	15.37104				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	15.74082	100.52855	15.70250				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	16.34466	100.58172	16.30486				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	18.85631	100.80214	18.81030				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	14.61535	101.17004	14.57957				0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	76.17389	100.10916	75.86272				0.00	0	43,000,000.00
BSR05	On 01/07/2013	Spot Bond	100.17136	78.70965	100.17136	78.48575				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	57.57641	100.07370	57.43374				0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	75.20035	100.27042	75.05376				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.30469	100.00000	8.28412				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	31.19156	112.83919	31.11457			15,346,129,840.00		136,000	3,936,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	16.32451	121.22515	16.28183			17,941,322,200.00		148,000	148,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	14.28909	101.55684	14.25399				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	43.75641	100.95576	43.64950				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	16.34990	108.79348	16.31071			35,793,054,920.00		329,000	8,929,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	14.67897	109.29382	14.64365				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL13	On 01/02/2019	Spot Bond	101.38676	11.59433	101.38676	11.56590			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	15.81578	110.62195	15.77799			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	21.92359	100.52977	21.87023			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	12.35873	105.82127	12.32977		38,518,942,280.00		364,000	5,964,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	10.93851	100.81182	10.91182			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	14.77528	105.70562	14.74125			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	9.95355	100.97754	9.92922			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	10.48593	100.26196	10.45990			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	10.69783	123.26011	10.66964			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	10.45667	119.72199	10.42974			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	12.32793	123.54995	12.29520			0.00	0	37,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	14.65418	100.40002	14.61776			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	20.00964	107.22537	19.96224			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	31.26329	100.86678	31.18613			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	100.69713	101.10082	100.44604			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	37.18989	102.24997	37.09798			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	26.36415	102.59156	26.29881			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	22.42178	100.41408	22.36606			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN103	On 20/03/2013	Spot Bond	100.11325	93.10449	100.11325	92.89025			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	43.07394	100.18762	42.96709			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	74.81314	100.07319	74.51373			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	87.14888	100.00000	86.95347			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	87.14888	100.00000	86.95347			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	87.14888	100.00000	86.95347			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	87.14888	100.00000	86.95347			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	74.81314	100.07319	74.51373			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	74.81314	100.07319	74.51373			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	61.52169	100.53672	61.32444			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	74.83109	100.07373	74.53161			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	74.65153	100.06833	74.35277			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	74.50787	100.06400	74.20971			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	83.47187	100.60353	83.10560			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	22.33469	101.15466	22.28002			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	78.77897	99.83222	78.55544			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	22.19463	101.14186	22.14032			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN132	On 20/09/2013	Spot Bond	100.06829	56.76908	100.06829	56.58780			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	56.52042	100.06451	56.33994			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	22.93469	101.20948	22.87853			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	59.56708	100.61649	59.38011			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	59.56696	100.58787	59.38004			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	62.18868	100.59448	61.98919			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	74.86701	100.07482	74.56738			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	74.74131	100.07103	74.44219			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	57.01773	100.07206	56.83566			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	65.36206	106.64650	65.20791			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	88.69110	103.71200	88.49486			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	63.10815	104.51633	62.96174			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	61.00837	100.85780	60.81648			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	40.91247	100.09542	40.81108			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	58.09611	100.79729	57.95121			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	58.09611	100.79729	57.95121			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	95.27991	101.28023	94.78281			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	22.76999	100.83563	22.71442			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN162	On 20/09/2015	Spot Bond	100.00000	16.66120	100.00000	16.61994			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	16.47824	100.00000	16.43743			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	48.76951	100.00000	48.65136			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	48.76951	100.00000	48.65136			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	48.76951	100.00000	48.65136			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	48.76951	100.00000	48.65136			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	48.76951	100.00000	48.65136			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	48.76951	100.00000	48.65136			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	16.03583	100.07575	15.99609			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	48.76951	100.00000	48.65136			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	87.26924	100.04314	87.07350			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	87.79690	100.23356	87.59967			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	87.45962	100.08420	87.26339			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	87.46383	100.05746	87.26763			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	45.52624	100.00000	45.41596			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	12.47228	100.06980	12.44137			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	15.02781	100.15069	14.99054			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	10.43188	99.78582	10.40858			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	15.02781	100.15069	14.99054			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	11.69069	101.41261	11.61998			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	44.77908	100.22617	44.66797			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	45.83955	100.17009	45.72587			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.78264	108.36668	7.76435			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	14.06421	99.52839	14.03028			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	3.82870	108.34841	3.81888			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	15.40484	102.60151	15.36964			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	46.05758	100.25498	45.94328			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	15.02781	100.15069	14.99054			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	15.02781	100.15069	14.99054			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.35480	107.96614	4.34354			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	7.97781	107.75628	7.95720			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	14.47306	100.11142	14.43718			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	89.42083	100.00002	89.21714			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN209	On 20/03/2013	Spot Bond	100.07054	89.78918	100.07054	89.58264			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	75.23691	100.08593	74.93577			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	59.03649	100.10498	58.89015			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	30.26979	101.25895	30.19563			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	30.32938	101.27689	30.25506			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	13.57408	105.79026	13.54246			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	30.50391	101.32709	30.42915			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	30.43765	101.30689	30.36304			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	10.54568	101.18509	12.20506			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	10.54372	101.19643	12.20309			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	13.58387	105.99233	13.55218			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	13.58387	105.99233	13.55218			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	43.01672	107.65143	42.90295			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	43.27626	110.88445	43.15878			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	12.29694	104.90153	12.26848			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	11.29043	100.07790	11.26245			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	12.16228	100.08711	12.13213			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN228	On 14/06/2013	Spot Bond	100.16277	76.21043	100.16277	75.89772			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	76.22503	100.16385	75.91225			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	21.74121	101.18605	21.68798			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	21.74121	101.18605	21.68798			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	46.19137	100.17539	46.07681			0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	100.85155	99.64268	100.85155	99.38448			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	95.27432	101.40617	94.77667			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	95.27432	101.40617	94.77667			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	15.78010	100.16285	15.74098			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	9.86332	100.71861	9.83928			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	96.36088	100.63163	96.11981			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	10.17604	100.07925	10.15083			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	21.30141	100.51081	21.24957			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.19486	100.54638	10.17004			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	12.97743	103.07581	12.94815			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	12.97743	103.07581	12.94815			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	21.24959	100.51075	21.19788			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	21.26844	100.51227	21.21668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN246	On 24/02/2017	Spot Bond	99.62826	14.99943	99.62826	14.96321				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	14.71800	100.86363	14.68207				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	20.16490	100.17567	20.11488				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	14.41649	100.84631	14.38131				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	19.73605	99.94994	19.68721			799,599,520,000.00	8,000,000	4,000,000.00	
CLN251	On 26/03/2015	Spot Bond	99.94994	19.73605	99.94994	19.68721				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	19.73605	99.94994	19.68721			799,599,520,000.00	8,000,000	4,000,000.00	
CLN253	On 26/03/2015	Spot Bond	99.94994	19.73605	99.94994	19.68721			799,599,520,000.00	8,000,000	4,000,000.00	
CLN254	On 26/03/2015	Spot Bond	99.94994	19.73605	99.94994	19.68721			799,599,520,000.00	8,000,000	4,000,000.00	
CLN255	On 26/03/2015	Spot Bond	99.94850	19.89827	99.94850	19.84902				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	9.37030	99.94597	9.34711				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	9.37030	99.94597	9.34711				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	9.37030	99.94597	9.34711				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	9.37030	99.94597	9.34711				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	9.37030	99.94597	9.34711				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	9.42110	99.94556	9.39779				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	11.67973	110.57517	11.65137				0.00	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	40.74355	100.09271	40.64257				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond			100.59304	29.33444	100.59304	29.26301				0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond			99.85267	84.23774	99.85267	84.04994				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond			100.09928	39.21000	100.09928	39.11282				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond			100.09928	39.21000	100.09928	39.11282				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond			101.01926	10.62440	101.01926	10.59843				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond			100.09028	11.23934	100.09028	11.21149				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond			100.79299	13.91443	100.79299	13.88049				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond			100.10632	12.77998	100.10632	12.74830				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond			100.07520	9.49233	100.07520	9.46881				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond			100.07467	9.44095	100.07467	9.41756				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond			100.07203	9.49277	100.07203	9.46925				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond			100.58176	9.76733	100.58176	9.74355				0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond			100.62464	11.30619	100.62464	11.27864				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond			100.62450	11.27866	100.62450	11.25119				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond			100.07182	9.47222	100.07182	9.44876				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond			100.10367	22.88584	100.10367	22.82911				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond			100.32695	9.82052	100.32695	9.79613				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN281	On 21/06/2015	Spot Bond	100.05044	19.98054	100.05044	19.93104				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	19.66927	99.94992	19.62059				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	15.45916	100.07255	15.42085				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.41705	100.08473	10.39123				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	10.41705	100.08473	10.39123				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.41705	100.08473	10.39123				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	10.41705	100.08473	10.39123				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.48574	100.79550	9.46260				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.14803	100.46527	9.12529				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	10.53942	99.93367	10.51334				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	10.53942	99.93367	10.51334				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	10.43779	99.93449	10.41196				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	10.32237	99.84728	10.29684				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	10.43779	99.93449	10.41196				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	10.39840	99.84633	10.37268				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.51322	100.08705	1.50947				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	10.32237	99.84728	10.29684				0.00	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	10.34796	99.84728	10.32237			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	10.39840	99.84633	10.37268			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.62919	100.00000	5.61525			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.73301	100.00000	5.71882			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.51330	100.08579	1.50955			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.51818	100.00000	1.51442			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.51818	100.00000	1.51442			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.51818	100.00000	1.51442			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	23.76052	100.00000	23.70822			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	23.76052	100.00000	23.70822			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.68737	35.42491	0.68676			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	76.61265	156.72722	76.36858			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	91.62896	100.26956	91.41132			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	91.58591	100.26726	91.36838			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	138.07090	100.00000	137.71541			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	118.51731	156.52494	118.11579			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	91.54285	100.26496	91.32543			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	83.02076	154.89181	82.73708			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN52	On 30/04/2013	Spot Bond	100.90305	92.81302	100.90305	92.35662			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	92.81302	100.90305	92.35662			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	6.00536	164.96027	5.98286			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	83.52797	98.96405	83.35388			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	83.54531	98.95402	83.37121			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	91.58591	100.26726	91.36838			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	91.58591	100.26726	91.36838			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	14.17124	100.00000	14.13614			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00047	100.00000	0.00046			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00047	100.00000	0.00046			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	85.71378	102.57148	85.52575			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	7.98031	127.81539	7.95868			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00008	150.32167	0.00008			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00009	150.48996	0.00009			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	19.48309	80.28000	19.45166			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	19.53376	80.11138	19.50229			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	10.38232	101.51920	12.98537			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF04	On 10/10/2016	Spot Bond	101.51920	10.38232	101.51920	12.98537			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	11.44260	100.07895	11.41425			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	10.87482	100.07296	10.84787			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	9.74974	100.07419	9.72558			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	76.56567	101.51807	68.10559			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	9.85203	100.07839	9.82762			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	10.01851	101.17107	9.99398			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	17.53536	112.14249	17.49229			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	84.48430	102.77374	84.30149			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	10.29523	104.83082	10.27142			0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	10.88514	123.34967	10.85644			0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	17.71076	109.68398	17.66827			0.00	0	30,100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	12.22337	116.79754	12.19236			0.00	0	0.00
COJ10C	On 18/01/2013	Spot Bond	100.00000	97.85523	100.00000	97.59359			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	105.22476	5.86800	105.20796			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	28.93877	100.46415	28.86760			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	9.88757	100.49279	9.86352			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	21.13595	100.39083	21.08343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL007	On 01/08/2015	Spot Bond	100.94063	16.95748	100.94063	16.91606			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	88.76850	100.39538	88.55229			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	86.46387	100.24848	86.25903			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	86.21594	100.00000	86.02350			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	101.25137	95.24425	101.25137	94.99327			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	85.67319	101.22658	85.48048			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	39.15411	102.15380	39.05529			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	21.89048	102.26580	21.83518			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	55.97799	102.03232	55.83686			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	66.30560	105.76710	66.15281			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	15.55887	127.91650	15.51666			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	12.09895	116.63462	12.06878		104,271,350,280.00		894,000	66,594,000.00
DV23	On 27/02/2023	Spot Bond	119.62218	11.82858	119.62218	11.79848		16,627,483,020.00		139,000	104,852,000.00
E170	On 01/08/2020	Spot Bond	146.45461	14.97500	146.45461	14.93035			0.00	0	23,068,400.00
EDC01	On 04/04/2016	Spot Bond	104.01633	15.58125	104.01633	15.54128			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	23.04172	100.57434	22.98437			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC02	On 31/08/2015	Spot Bond	100.62205	9.38521	100.62205	9.36184			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	3.82159	100.65378	3.81207			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.55534	100.68546	1.55146			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	10.92043	128.03785	10.89078			0.00	0	35,000,000.00
EL28	On 02/05/2028	Spot Bond	1.56000	118.55775	1.56000	118.52830			0.00	0	40,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.07581	104.49020	2.07058			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	13.74370	117.22671	13.70928			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	12.43598	117.96601	12.40416			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	10.88415	108.44717	10.85814			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	16.30614	100.61804	16.26642			0.00	0	2,000,000.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	62.87914	100.74391	62.72580		302,231,730,000.00		3,000,000	1,000,000.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	90.29857	100.55022	90.07451		301,650,660,000.00		3,000,000	1,000,000.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	5,000,000.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	96.42312	100.00000	96.18206		300,000,000,000.00		3,000,000	1,000,000.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	35.29826	100.00000	35.21085			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	90.37177	100.00000	90.16013			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	35.46020	100.00000	35.33867			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	25.65073	124.62183	25.57692			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS02	On 01/07/2015	Spot Bond	105.65441	23.24168	105.65441	23.18728				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	17.10439	106.40064	17.05963				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	11.67760	101.27791	11.64898				0.00	0	70,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	30.48481	100.72291	30.41049				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	29.92208	100.66122	29.84916				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00122	100.64003	0.00121				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	30.61463	100.73714	30.53997				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00121	100.71039	0.00121				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	60.25600	100.58516	60.06693				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	29.44566	100.60896	29.37394				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	16.48717	100.62801	16.44701				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	60.26862	100.58802	60.07950				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.00122	100.58833	0.00122				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.00122	100.61654	0.00122				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	19.46233	107.62781	19.41634				0.00	0	10,200,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	10.62907	115.04070	10.60257			30,255,704,100.00		263,000	532,264,850.00
ES23	On 25/01/2023	Spot Bond	123.79417	12.58001	123.79417	12.54711				0.00	0	263,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26	On 02/04/2026	Spot Bond	101.89369	9.66172	101.89369	9.63989			30,687,730,192,060.00	301,174,000	146,200,000.00
ES33	On 15/09/2033	Spot Bond	8.67500	91.20099	8.77500	90.31507			14,131,575,000.00	1,629,000	590,629,000.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	16.43781	100.52379	16.39780			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	50.94897	101.23849	50.82141			0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	85.26165	100.14918	85.06265			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.09499	100.00000	12.06568			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.76991	100.00000	11.74139			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	60.91115	100.72700	60.71978			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	61.01623	100.75346	60.82449			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	61.35238	100.83807	61.15943			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	61.54139	100.88562	61.34778			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	32.90651	106.83968	32.82879			22,008,974,080.00	206,000	94,406,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	9.37021	102.29365	9.34898			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	11.83719	100.22508	11.80781			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	8.55049	100.22502	8.52928			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	10.87740	101.16350	10.85078			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01644	101.09860	0.01640			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	11.96032	109.77327	11.93161			0.00	0	20,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC22	On 21/12/2018	Spot Bond	98.22086	9.30295	98.22086	9.28028			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	52.06907	100.00000	51.94186			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	72.14230	215.70757	71.85397			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	68.64321	105.50847	68.51244			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	3.77416	127.58470	3.76329			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.36126	273.62971	2.35010			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.37203	149.98730	2.36474			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	1.96831	199.45863	1.96084			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	22.19029	121.07209	22.13233			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	27.41481	100.00000	27.35346			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	27.41481	100.00000	27.35346			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.54820	52.69690	3.54408			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.39716	33.20196	3.39449			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.66419	31.98407	3.66140			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	39.71977	100.55103	39.63098			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	93.77349	101.09338	93.30929			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	14.25597	100.83125	14.22118			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC103		On 20/03/2014	Spot Bond	100.12935	43.16535	100.12935	43.05834		0.00	0	0.00
FRC104		On 20/03/2014	Spot Bond	100.07866	39.85650	100.07866	39.75773		0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	100.80714	13.91197	100.80714	13.87803		0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	100.80714	13.91197	100.80714	13.87803		0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	100.52930	10.30165	100.52930	10.27602		0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	100.79281	13.70766	100.79281	13.67422		0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	100.08975	11.23942	100.08975	11.21157		0.00	0	0.00
FRC11		On 26/05/2013	Spot Bond	100.50743	82.18346	100.50743	81.82780		0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	100.15766	15.45914	100.15766	15.42081		0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	100.07580	9.90386	100.07580	9.87932		0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	100.08460	10.74634	100.08460	10.71970		0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	100.10209	41.22864	100.10209	41.12646		0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	98.00000	10.11887	98.00000	10.09329		0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	100.00000	9.82036	100.00000	9.79505		0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	100.15523	15.30869	100.15523	15.27072		0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	100.08737	10.72534	100.08737	10.69876		0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	100.10732	12.67693	100.10732	12.64552		0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	100.11620	13.54980	100.11620	13.51622		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC121	On 20/06/2017	Spot Bond	100.08283	10.28357	100.08283	10.25808			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	11.14514	102.36455	11.11696			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	14.77161	100.12857	14.73500			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	10.57123	100.08579	10.54504			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.54984	100.00000	7.53037			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	11.35135	100.10168	11.32322			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	13.32938	100.12161	13.29634			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	10.37762	100.09179	10.35190			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	10.99917	100.09811	10.97191			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	12.71844	100.11547	12.68691			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	11.87958	100.10701	11.85014			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	13.22584	100.12057	13.19305			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	13.97132	100.12805	13.93669			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	12.68737	100.11516	12.65592			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	12.32491	100.11151	12.29436			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	11.15454	100.09968	11.12690			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	10.96809	100.09779	10.94091			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC138	On 20/09/2017	Spot Bond	100.12327	13.49505	100.12327	13.46160			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	13.33974	100.12172	13.30667			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	12.91519	100.11745	12.88318			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	13.51576	100.12348	13.48226			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	11.62065	100.10439	11.59185			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.41906	100.09221	10.39323			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	8.92707	100.07700	8.90495			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	14.10591	100.12940	14.07094			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	29.20819	100.09221	29.13580			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	18.38622	100.10419	18.34065			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	12.94593	100.72629	12.91437			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	17.93527	100.09926	17.89081			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	9.75600	100.08547	9.73182			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.40591	98.00000	1.40235			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	9.85960	100.08652	9.83517			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	9.04105	100.07817	9.01865			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	9.32083	100.08103	9.29773			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	12.06600	100.10890	12.03609			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC157	On 30/09/2013	Spot Bond	100.20368	50.39620	100.20368	50.23508			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	35.22765	100.21459	35.14025			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	50.39620	100.20368	50.23508			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	35.14571	100.19795	35.05853			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.51366	100.07944	1.50991			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.62029	100.38297	0.61875			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	40.09271	100.57737	40.00307			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	32.41761	101.33365	32.33815			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	21.38823	100.08266	21.33523			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	16.65978	100.08218	16.61850			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	65.96213	101.28616	65.80051			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	9.71407	98.45245	9.69034			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	89.02603	115.36525	88.77623			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	65.80242	101.29693	65.59467			0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	39.22274	100.06887	39.12555			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	10.16138	101.11641	10.13652			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC66	On 31/01/2022	Spot Bond	115.36587	7.64809	115.36587	7.62918			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	11.90894	100.08387	11.87943			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	12.00018	100.08483	11.97045			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	5.85771	115.54905	5.84321			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	27.65488	113.64754	27.59742			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	5.37123	115.36587	5.35795			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	6.51028	117.71276	6.49393			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	9.04925	118.00209	9.02994			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.33293	101.27177	11.30516			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.42773	100.00000	18.38210			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	18.09632	100.20020	18.05143			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	16.48213	100.17418	16.44126			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	107.17566	4.73000	107.13986			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	16.68268	100.17741	16.64131			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	10.73287	100.07144	10.70628			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	11.84811	100.08326	11.81876			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	31.02337	100.11237	30.94647			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	13.34829	100.09907	13.31520			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond	100.09502	12.96315	100.09502	12.93102			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	88.99138	100.06298	88.78669			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	88.99947	100.06521	88.79477			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	89.03381	100.06023	88.82904			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	89.11776	100.06131	88.91278			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	10.34565	100.08049	10.32001			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	15.67981	100.16123	15.64093			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	10.33537	100.08038	10.30976			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	23.14346	97.80179	23.08728			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	16.19131	100.16949	16.15115			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	14.34194	100.83728	14.30694			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	63.10278	99.94942	62.90586			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	64.76835	101.49845	64.56352			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	63.29699	99.46188	63.10029			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	64.28801	103.49133	64.08124			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	63.93555	97.69123	63.73995			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	63.10807	100.87998	62.90953			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2E	On 02/08/2013	Spot Bond	101.02852	63.55991	101.02852	63.35971				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	64.11457	101.21079	63.91231				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	64.46259	101.32512	64.25902				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	16.48565	144.28965	16.43288				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	59.92696	100.90946	59.73420				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	31.39039	103.60434	31.31191			1,036,043,400,000.00	10,000,000	10,000,000.00	
FRJ15	On 04/04/2015	Spot Bond	101.69223	18.53128	101.69223	18.48469				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	13.83054	103.43851	13.79601				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	8.43622	102.25429	8.41491				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.20984	101.76484	8.18963				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	13.13232	100.00000	13.10741				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.45709	261.70847	2.44582				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.36311	273.38978	2.35195				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.49942	256.75899	2.48810				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	3.42259	123.65104	3.41366				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	8.16072	101.04016	8.14077				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	3.76041	123.78317	3.74980				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	12.51495	101.29456	12.48427				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS59	On 07/10/2016	Spot Bond	101.45459	10.03382	101.45459	9.96653			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	63.79646	101.10626	63.59537			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	8.02543	100.92257	8.00583			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	57.10973	100.00005	56.96831			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	3.08252	98.38735	3.07520			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	86.23466	101.21006	86.03895			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	88.77202	100.00000	88.56888			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	82.13956	100.42877	81.78276			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.87957	100.00000	0.87744			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	12.42962	104.97509	12.39748			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	79.18155	100.28475	78.84242			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	77.85816	100.19981	77.53053			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.69567	100.80772	7.67689			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	16.46267	101.07593	16.42151			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.57199	100.44759	8.55068			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	39.23933	100.17395	39.14201			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	14.89110	100.76967	14.85396			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS77	On 19/07/2014	Spot Bond	100.98200	30.61188	100.98200	30.53707			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	61.60992	100.85889	61.41614			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	2.05866	102.64440	1.63420			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	61.63738	100.85054	61.48693			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.50268	108.09035	2.49622			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	1.56129	101.11747	1.55747			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	54.83163	100.16642	54.69564			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	33.39356	107.16699	33.31450		2,601,693,016,230.00	24,277,000	13,577,000.00	
FRX15	On 14/03/2015	Spot Bond	108.33117	24.70773	108.33117	24.64871		61,857,098,070.00	571,000	800,000.00	
FRX16	On 15/09/2016	Spot Bond	107.16932	13.79531	107.16932	13.76265		0.00	0	0.00	
FRX17	On 15/09/2017	Spot Bond	109.08100	11.89681	109.08100	11.86823		0.00	0	0.00	
FRX18	On 14/04/2018	Spot Bond	117.62764	11.86649	117.62764	11.83637		0.00	0	0.00	
FRX19	On 15/11/2019	Spot Bond	108.91524	9.69158	108.91524	9.66833		39,100,571,160.00	359,000	2,859,000.00	
FRX24	On 10/12/2024	Spot Bond	118.59653	9.81386	118.59653	9.78879		0.00	0	0.00	
FRX31	On 21/02/2031	Spot Bond	109.40010	12.16028	109.40010	12.13147		0.00	0	0.00	
FRX45	On 14/04/2045	Spot Bond	86.57971	10.99529	86.57971	10.97358		0.00	0	0.00	
FTG1	On 05/09/2016	Spot Bond	100.55204	14.94375	100.55204	14.90656		0.00	0	0.00	
GBL01	On 15/10/2015	Spot Bond	101.32185	16.33172	101.32185	16.29170		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC03	On 10/04/2015	Spot Bond	101.40666	18.93622	101.40666	23.67864				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	13.27430	107.64302	13.24294				0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	96.50848	100.00000	96.27536				0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GPT11	On 29/01/2013	Spot Bond	100.00000	100.63639	100.00000	100.37500				0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	93.35008	100.00000	93.12513				0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.79486	94.76606	100.79486	94.51871			302,384,580,000.00	3,000,000	1,000,000.00	
GPT21	On 28/02/2013	Spot Bond	100.37860	88.12476	100.37860	87.91171				0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602				0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126	91.08449	99.24126	90.85947				0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	84.26786	98.75737	84.07617				0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052				0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	99.54346	96.06994	99.54346	95.81890				0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358				0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602				0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	99.74328	99.72748	99.74328	99.45643				0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	99.49715	98.39075	99.49715	98.12756				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD181	On 31/01/2013	Spot Bond	99.45694	94.58753	99.45694	94.34437			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	99.40089	93.62570	99.40089	93.38759			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	99.99993	100.00000	100.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.05348	101.20169	6.77483			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	8.76298	101.57032	8.48776			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	1.67755	100.58455	1.67195			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	1.67668	100.59878	1.67108			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	1.67501	100.62628	1.66941			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	1.98340	100.00000	1.97829			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	1.67293	100.66039	1.66733			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	1.67005	100.70773	1.66446			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	28.40675	100.25900	28.33624			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	13.08490	101.08226	13.05289			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	101.25499	16.04297	101.25499	16.00366			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	10.55187	100.11004	10.52572			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	22.39497	101.64234	22.33993			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.55783	100.23736	8.53660			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GSIZ16	On 23/09/2016	Spot Bond	99.99999	10.86707	99.99999	10.84016				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	15.84865	101.18024	15.80985				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.46705	100.20054	8.44605				0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.97196	98.10034	100.97196	97.83483			302,915,880,000.00	3,000,000	1,000,000.00	
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 19/01/2013	Spot Bond	101.50868	102.99703	101.50868	102.71834				0.00	0	0.00
HMS1B3	On 19/01/2013	Spot Bond	101.50868	102.99703	101.50868	102.71834				0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	69.51566	100.00000	69.38413				0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	76.88393	100.00000	76.73807				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	66.04778	101.18125	65.83946				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	17.71338	101.21718	17.67000				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	18.47608	107.10005	18.42851				0.00	0	0.00
HMS1C2	On 19/01/2013	Spot Bond	101.59173	103.22911	101.59173	102.94957				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	66.15855	101.22625	65.94980				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	18.08577	101.28016	18.04145				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	16.69350	117.06290	16.64699				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D2	On 19/01/2013	Spot Bond	101.69896	103.52886	101.69896	103.24823			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	66.35789	101.30724	66.14836			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	18.56414	101.36111	18.51863			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	17.57947	114.94363	17.53127			0.00	0	0.00
HMS1E2	On 19/01/2013	Spot Bond	102.07916	104.59239	102.07916	104.30783			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	66.62355	101.41519	66.41300			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	19.14823	101.46001	19.10124			0.00	0	0.00
HMS1F2	On 19/01/2013	Spot Bond	102.24978	105.90490	102.24978	105.61631			0.00	0	0.00
HMS1G2	On 19/01/2013	Spot Bond	102.77072	107.84220	102.77072	107.54687			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	12.36077	120.49879	12.32913		62,056,876,850.00	515,000	33,115,000.00	
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.32090	278.97229	2.30979		0.00	0	96,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.31726	279.46415	2.30615		0.00	0	0.00	
HWAY34	On 31/07/2034	Spot Bond	109.78196	12.41507	109.78196	12.38558		13,612,963,040.00	124,000	29,524,000.00	
HWAY35	On 31/07/2035	Spot Bond	110.08516	12.39161	110.08516	12.36211		0.00	0	0.00	
I2025	On 31/01/2025	Spot Bond	0.99000	114.97931	0.99000	114.95259		0.00	0	183,002,267.00	
I2038	On 31/01/2038	Spot Bond	1.67000	115.48506	1.70000	114.78896		29,098,080,000.00	17,424,000	29,154,212.00	
I2050	On 31/12/2050	Spot Bond	1.87000	119.78596	1.90000	118.84015		31,472,100,000.00	16,830,000	55,275,385.00	
IBC01	On 16/03/2015	Spot Bond	94.50000	23.48061	94.50000	23.43785		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL11	On 12/03/2015	Spot Bond	111.10415	25.83232	111.10415	25.76934				0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	91.30617	100.38955	91.09163				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	20.43311	101.98179	20.38161				0.00	0	1,000,000.00
IBL14	On 28/06/2015	Spot Bond	100.56090	19.84259	100.56090	19.79321				0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	72.35768	99.93156	72.07736				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	58.47232	100.23834	58.32721				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	39.38583	100.38793	39.28796				0.00	0	745,000.00
IBL20	On 15/03/2014	Spot Bond	104.99431	44.90085	104.99431	44.79629				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	17.07479	110.23108	17.03344				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	12.52692	114.54738	12.49562				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	41.31923	103.99743	41.22429				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	44.56750	101.06758	44.45850				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	29.20107	100.58995	29.12996				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	28.06958	111.22906	27.99645				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	14.85945	108.02289	14.82462				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	30.12046	100.81617	30.04696				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	11.36792	100.86946	11.34016				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL34	On 31/01/2017	Spot Bond	123.12082	5.10393	123.12082	5.09064			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	3.34812	127.68743	3.33915			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	19.26871	99.85267	19.22106			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	8.86785	99.84531	8.84591			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	11.21788	108.72274	11.19116			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	20.06049	100.33316	20.01067			0.00	0	15,000,000.00
IBL42	On 15/06/2017	Spot Bond	100.11008	9.29338	100.11008	9.27035			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	9.70605	100.65809	9.68240			0.00	0	8,750,000.00
IBL45	On 21/12/2018	Spot Bond	102.66026	8.82468	102.66026	8.80462			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	7.36291	99.50921	7.31433		16,518,528,860.00		166,000	166,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	82.20042	100.00000	82.03093			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00135	100.00000	0.00135			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	20.82493	100.89947	20.77824			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	20.82493	100.89947	20.77824			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	10.42164	101.97863	10.39832			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	7.89720	100.89947	7.87950			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	14.11588	100.90751	14.08065			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	13.90736	100.84756	13.87267			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDW003	On 30/06/2016	Spot Bond	99.83295	14.12390	99.83295	14.08898			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	18.88180	114.58662	18.83487			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	27.61311	99.86601	27.54482			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	27.61311	99.86601	27.54482			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	10.89857	100.72296	10.87200			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.80001	100.00000	7.78070			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	67.12731	101.81841	66.91443			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	61.93258	101.39919	61.73688			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	60.63364	101.19088	60.44239			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	26.11502	103.56174	26.05488			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	60.14413	100.41740	59.95569			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	61.68966	100.58388	61.53779			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	80.73499	101.41671	80.56919			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	15.84057	101.24311	15.80178			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND204	On 24/01/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IND302	On 08/01/2013	Spot Bond	99.71860	50.07047	99.71860	50.07046			0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	99.62049	98.65371	99.62049	98.38879			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	99.50873	96.83212	99.50873	96.57716			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	99.40818	95.07993	99.40818	94.83435		298,224,540,000.00	3,000,000	1,000,000.00	
IND306	On 05/02/2013	Spot Bond	99.30784	93.39337	99.30784	93.15666			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	99.19658	91.76968	99.19658	91.54137			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	90.20406	99.09525	89.98369			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	88.69401	98.99412	88.48116			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	87.23718	98.88812	87.03148			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	85.82984	98.78695	85.63092			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	84.46992	98.68599	84.27745			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND314	On 02/04/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.35312	100,000.00000	0.34973			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	77.16702	100.00000	77.00422			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	76.04167	100.00000	75.88358			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	75.88358	100.00000	75.72614			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND331	On 07/05/2013	Spot Bond	100.00000	75.72614	100.00000	75.56936			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	75.41322	100.00000	75.25773			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	65.60060	100.00000	65.47614			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	64.73432	100.00000	64.61151			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	63.87949	100.00000	63.75829			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	63.03594	100.00000	62.91635			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	62.20354	100.00000	62.08552			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	61.26567	100.00000	61.14943			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	60.57155	100.00000	60.45664			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	59.77169	100.00000	59.65829			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	58.98239	100.00000	58.87049			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	58.20351	100.00000	58.09309			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	57.43492	100.00000	57.32595			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	56.67647	100.00000	56.56895			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	55.92805	100.00000	55.82194			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	55.18950	100.00000	55.08479			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	54.46071	100.00000	54.35738			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND349	On 03/12/2013	Spot Bond	100.00000	53.74154	100.00000	53.63958				0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	53.03187	100.00000	52.93126				0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	52.33157	100.00000	52.23228				0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	94.29708	100.81810	93.97932				0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.70300	98.36866	100.70300	98.11607				0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	85.08481	100.70818	84.70447				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	16.16333	101.98370	16.12260				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	15.90418	106.31357	15.86259				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	15.32021	104.39662	15.28079				0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072				0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	8.66859	99.99991	8.64713				0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	93.29982	100.00000	93.07500				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	30.73348	100.36848	30.65712				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	10.10147	100.00021	10.07646				0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	89.17575	100.00000	88.96980				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.75495	6.50000	101.73708				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING154	On 03/04/2013	Spot Bond	101.36114	83.75468	101.36114	83.56609			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	98.91298	101.10456	98.37829			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	10.46849	100.08473	10.44255			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	26.15545	101.44140	26.08985			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	91.33662	100.25042	91.11971			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	78.31258	100.25042	77.98151			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	88.93581	100.08567	88.73027			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	88.77431	100.07206	88.56963			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	92.85267	100.37849	92.62818			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	81.05445	100.38408	80.70701			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	59.90817	100.38408	59.72051			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	92.86140	100.37919	92.63689			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	14.89720	100.00000	14.86112			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	9.53421	100.00000	9.51111			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.96288	96.52888	100.96288	96.27183			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	76.13986	100.27920	75.83828			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	72.85740	100.08647	72.56344			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	78.12435	100.00000	77.90050			0.00	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	92.37426	100.90615	91.92221				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	64.05747	100.92542	63.90101				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	64.05747	100.92542	63.90101				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	66.83314	101.29332	66.66936				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	45.22391	100.00000	45.11192				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	28.11833	102.06095	28.04741				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	27.14818	101.68471	27.08142				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	60.07081	100.42003	59.92149				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	21.63030	101.24581	21.57731				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	12.67718	101.27443	12.64612				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	9.09340	101.29354	9.07111				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	12.53266	107.00679	12.50318				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	43.54686	105.51634	43.44506			22,369,464,080.00	212,000	212,000.00	
IPL5	On 28/09/2015	Spot Bond	100.55058	15.43962	100.55058	15.40120				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	12.75571	111.16948	12.72460			35,907,742,040.00	323,000	12,823,000.00	
IV012	On 26/11/2014	Spot Bond	100.64446	30.55149	100.64446	30.47706				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	21.21600	100.00026	21.16347				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV014	On 22/06/2015	Spot Bond	106.83400	21.41077	106.83400	21.36048			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	9.58027	100.08056	9.55653			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	8.59783	100.38986	8.57646			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	3.55732	117.02647	3.54843			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	2.77993	129.51692	2.77173			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	59.82541	100.38643	59.63594			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	7.81020	99.81973	7.79090			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	7.45890	101.53934	7.44058			0.00	0	350,000.00
IV024	On 27/07/2022	Spot Bond	101.19270	9.25096	101.19270	9.22831			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.25635	100.25130	0.25571			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	7.84975	99.94061	7.83032			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	65.96013	100.95973	65.78971			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.98471	92.45654	2.97332			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.89408	95.34778	2.88187			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	61.10219	100.52241	60.95184			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	90.27812	103.46133	90.07001			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	87.39316	99.88087	87.19740			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	14.99804	114.89453	14.96048			0.00	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	11.31826	101.30356	101.30356	11.29053			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.75043	129.51692	129.51692	2.74231			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	95.80052	100.00000	100.00000	95.54974			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	92.40506	100.00000	100.00000	92.17172			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	90.79602	100.00000	100.00000	90.57072			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	89.24205	100.00000	100.00000	89.02439			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	69.71070	100.00000	100.00000	69.57844			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	65.22793	100.00000	100.00000	65.10417			0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	99.69055	50.07748	99.69055	99.69055	99.72762			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	99.59249	98.12580	99.59249	99.59249	97.86378			0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	99.47998	96.32457	99.47998	99.47998	96.07235			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	99.37949	94.59152	99.37949	99.37949	94.34853			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	99.27921	92.92304	99.27921	99.27921	92.68877			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	99.16760	91.31651	99.16760	99.16760	91.09052			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	89.76708	99.06633	99.06633	89.54890			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	88.27236	98.96527	98.96527	88.06159			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	86.83010	98.85919	98.85919	86.62637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA311	On 14/03/2013	Spot Bond	98.75808	85.43656	98.75808	85.23951			592,548,480,000.00	6,000,000	2,000,000.00
IVA312	On 22/03/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	75.25773	100.00000	75.10288			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	74.94867	100.00000	74.79508			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	74.64213	100.00000	74.48980			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	74.33809	100.00000	74.18699			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	73.88664	100.00000	73.73737			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	73.58871	100.00000	73.44064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA329	On 22/05/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317				0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629				0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	73.14629	100.00000	73.00000				0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429				0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080				0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793				0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657				0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	63.63733	100.00000	63.51659				0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	62.79698	100.00000	62.67784				0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	61.96773	100.00000	61.85016				0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	61.14943	100.00000	61.03342				0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	60.34194	100.00000	60.22745				0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	59.54510	100.00000	59.43213				0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	58.75879	100.00000	58.64732				0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	57.98287	100.00000	57.87286				0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	57.21719	100.00000	57.10864				0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	56.46162	100.00000	56.35450				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA346	On 14/11/2013	Spot Bond	100.00000	55.71603	100.00000	55.61032			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	54.98029	100.00000	54.87598			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	54.25426	100.00000	54.15132			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	53.53781	100.00000	53.43624			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	52.83083	100.00000	52.73060			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	52.13319	100.00000	52.03428			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	77.87099	99.74330	77.64155			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.26470	100.81205	8.24454			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	44.08010	101.01716	43.97234			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	17.36296	101.02507	17.32051			0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	101.09934	52.39947	101.09934	99.72378			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	63.06522	100.81807	62.86693			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.68775	97.86585	100.68775	97.61588			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	88.32290	100.65963	87.91358			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	78.85941	100.00000	78.69847			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	58.79116	100.00000	58.64874			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	10.01395	101.04078	9.98947			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	94.55805	100.00000	94.09902			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF02U	On 30/04/2013	Spot Bond	100.00000	94.25288	100.00000	93.79534				0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	105.05151	105.33060	105.05151	105.04627				0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	98.69249	104.62962	98.44504				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.16339	102.42188	2.15845				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	1.63392	101.21431	1.62992				0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	101.22667	100.00000	100.96577				0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	87.61637	100.00000	87.42036				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	10.99661	153.49881	10.96206				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	65.23947	101.46222	65.07936				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	19.61427	100.47188	19.56550			602,831,280,000.00	6,000,000	6,000,000.00	
LGL02	On 13/08/2017	Spot Bond	103.08494	12.47532	103.08494	12.44717			81,230,932,720.00	788,000	6,488,000.00	
LGL03	On 03/04/2018	Spot Bond	101.72477	1.35753	101.72477	1.35447				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	9.14785	100.30391	9.12513				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	19.57708	100.60223	19.53331				0.00	0	10,000,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	3.73464	100.33330	3.72536				0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026				0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ015	On 23/08/2013	Spot Bond	100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	99.71780	99.72754	99.71780	99.45657			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	62.87125	100.80210	62.67360			0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	99.74586	99.72747	99.74586	99.45642			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	86.01652	98.89515	85.81652			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	65.56528	101.14527	65.40482			0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	99.30996	91.99071	99.30996	91.76104		993,099,600,000.00	10,000,000	2,000,000.00	
MAQ027	On 07/03/2013	Spot Bond	98.95948	86.81850	98.95948	86.61462			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	80.12187	98.43044	79.94913			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	99.38845	93.15148	99.38845	92.91580			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	89.75744	99.17027	89.53908			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	97.32120	101.29323	96.80257			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	43.99571	101.31233	43.88787			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	81.92312	100.54173	81.56849			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	40.92299	100.58073	40.82334			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	25.65871	101.30733	25.55977			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	21.24989	101.17095	21.19788			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	14.61899	99.84625	14.58243			0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF030	On 01/10/2017	Spot Bond	99.84060	7.99381	99.84060	7.97382				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	55.68058	100.25866	55.54083			300,775,980,000.00	3,000,000	1,000,000.00	
MBP011	On 30/01/2013	Spot Bond	100.00000	101.79707	100.00000	101.53336				0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.07042	101.62814	101.07042	101.36149				0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	44.41629	101.08567	44.30765				0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	44.82160	100.00000	44.71302				0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	96.37716	100.00000	96.13920				0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	42.58427	100.00000	42.48110				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	44.79214	100.00000	44.68363				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	22.70319	100.00000	22.64697				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	22.40119	100.00000	22.34692				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	5.76273	100.00000	5.74846				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	14.06918	100.00000	14.03434				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	10.48685	109.95029	10.46164			9,565,675,230.00	87,000	87,000.00	
MCB3M	On 13/12/2014	Spot Bond	100.21678	28.44223	100.21678	28.37165				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	54.82636	100.18427	54.69037				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	22.41894	100.20050	22.36332				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA1	On 05/10/2014	Spot Bond	101.34831	30.39812	101.34831	30.32972				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	30.44433	101.35889	30.37582				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	12.49971	101.41174	12.47157				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	7.30313	103.44664	7.74762				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.00062	103.61067	7.44816				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	14.73555	101.86568	14.70226				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	9.65140	104.35890	9.62904				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	9.72201	104.67108	9.69943				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	26.91874	106.18586	26.85582				0.00	0	96,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	14.93213	100.06286	14.89514				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.29202	100.06556	7.27395				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	9.98335	110.15502	9.95640				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	19.72544	107.16233	19.67873			22,504,089,300.00		210,000	25,610,000.00
MIIL01	On 31/05/2015	Spot Bond	100.44922	21.17154	100.44922	21.11890				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	104.78971	11.49038	104.78971	11.46381				0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	81.05320	100.42970	80.69962				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	11.18132	104.79935	11.15546			19,283,080,400.00		184,000	7,084,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	38.26568	110.61908	38.17425			51,769,729,440.00		468,000	2,268,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN03	On 13/07/2015	Spot Bond	110.59153	23.11147	110.59153	23.05625				0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	15.24809	115.34633	15.21040				34,603,899,000.00	300,000	3,500,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	56.69839	102.81634	56.56931				0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	99.67668	98.38789	99.67668	98.12425				0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	84.26567	98.77372	84.07395				0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	80.63534	98.48888	80.46028				0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.64661	100.00000	6.63051				0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.11372	100.00000	0.11344				0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.96207	100.00000	6.94521				0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	7.04810	100.00000	7.03103				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.47618	100.89771	6.46036				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.56182	100.61875	6.54584				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.67523	100.62967	6.65897				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.73192	100.63509	6.71553				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.79995	100.64159	6.78340				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	6.97000	100.65787	6.95302				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	7.08333	100.66881	7.06607				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A408		On 14/08/2020	Spot Bond	100.68074	7.20797	100.68074	7.19041		0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	100.69157	7.32127	100.69157	7.30342		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	100.69687	7.37791	100.69687	7.35992		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	100.76218	8.05713	100.76218	8.03748		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	100.83813	8.84861	100.83813	8.82701		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.11372	100.00000	0.11344		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.11372	100.00000	0.11344		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	103.67668	9.00720	103.67668	8.98644		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	101.36748	44.38367	101.36748	44.27484		0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	100.92433	30.54728	100.92433	30.47266		0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	100.76441	20.91894	100.76441	20.86791		0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	100.97362	9.44826	100.97362	9.42518		0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	100.60434	15.63994	100.60434	15.60185		0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	100.47967	8.60318	100.47967	8.58225		0.00	0	125,000,000.00
NBK2A		On 15/09/2015	Spot Bond	112.76469	20.76563	112.76469	20.71440		31,010,289,750.00	275,000	10,875,000.00
NBK2B		On 15/09/2015	Spot Bond	100.61353	16.15190	100.61353	16.11168		0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	122.79495	12.99598	122.79495	12.96166		31,558,302,150.00	257,000	5,257,000.00
NBK4		On 28/10/2024	Spot Bond	32.99078	3.46135	32.99078	3.45864		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK5B	On 19/04/2013	Spot Bond	101.43082	98.39580	101.43082	97.88173			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	23.63475	108.29303	23.57861			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	23.26905	101.23516	23.21206			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.90614	101.30698	8.88431			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	43.78656	104.56520	43.68493			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	38.50896	100.00004	38.41359			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	16.66860	109.74955	16.62836		52,240,785,800.00	476,000	7,276,000.00	
NBK9B	On 23/03/2016	Spot Bond	100.00006	12.04794	100.00006	12.01811			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	96.91571	119.17407	96.64559			0.00	0	0.00
NCLN17	On 24/01/2013	Spot Bond	100.94176	101.78418	100.94176	101.51391			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	92.83435	100.33399	92.61373			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	32.30575	100.00000	32.24446			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	40.80552	100.00000	40.72810			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	30.80785	100.00000	30.74940			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	29.21250	100.00000	29.15707			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	21.73971	100.55018	21.68678			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	91.37938	100.22266	91.16496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN50	On 25/03/2013	Spot Bond	99.94761	88.75937	99.94761	88.55774			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	88.49959	99.94811	88.29900			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	88.49959	99.94811	88.29900			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	88.49959	99.94811	88.29900			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	20.38807	99.86407	20.33765			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	19.33224	101.50309	19.24584			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	22.00199	101.36582	21.94804			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	21.37019	100.40506	21.31708			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	18.25580	80.20911	18.22637			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	15.98875	100.38119	15.94902			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	13.30842	100.00000	13.28317			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	14.05365	101.10639	14.01926			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	14.76593	101.21257	14.72977			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	13.98639	101.03995	13.95220			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	11.10946	101.41775	11.08221			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	100.16169	100.00000	99.90220			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	14.80310	76.11506	14.78016			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	60.11350	100.41337	59.92097			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN71	On 17/03/2014	Spot Bond	100.10537	39.32466	100.10537	39.22718				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	39.25390	100.10374	39.15660				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	19.24574	99.82783	19.19816				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.41096	100.74066	9.38801				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.46592	100.07228	8.44494				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	15.09933	100.06803	15.06192				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	1.36817	101.43571	1.36474				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	21.09939	110.75661	21.04809				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	62.66795	105.36061	62.52161				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	48.47862	106.42411	48.36635				0.00	0	4,000,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	7.64455	101.17472	7.58255				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	14.68375	119.90407	14.64569				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	10.71191	108.97397	10.68389				0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072				0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	85.62036	98.87170	85.42224			296,615,100,000.00	3,000,000	1,000,000.00	
NHM001	On 04/09/2015	Spot Bond	100.47393	17.93381	100.47393	17.88921				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	4.79882	156.96491	4.78260				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NMP20N	On 24/07/2020	Spot Bond	115.40836	12.43702	115.40836	12.40628			0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	85.42653	98.83767	85.22937			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	70.87494	97.39714	70.74115			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	54.96010	100.19307	54.82377			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	10.48294	114.59979	10.45427			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	12.83029	100.55569	12.79905			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	41.33914	100.53494	41.23852			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	83.26272	100.49411	82.89608			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	20.81684	100.52625	20.76617			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	10.48209	116.99821	10.45291			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	41.58576	100.56446	41.48451			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	83.40354	100.52540	83.03619			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	20.99670	100.54276	20.94559			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	10.89493	114.44931	10.86518			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	41.87583	100.59918	41.77384			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	83.59129	100.56709	83.22300			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	21.32795	100.57314	21.27602			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	83.61868	100.57316	83.25023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B9	On 22/05/2013	Spot Bond	100.58790	83.77828	100.58790	83.40908				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	83.97063	100.65124	83.60041				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	84.22477	100.70756	83.85326				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	9.48959	100.72887	9.46645				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	14.27799	100.67612	14.24319				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	59.89645	134.34526	59.71437				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	41.20752	108.59837	41.10889			217,196,740,000.00		2,000,000	25,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	11.20215	125.30314	11.17225				0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	87.14888	100.00000	86.95347				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	11.12621	134.80590	11.09458				0.00	0	4,500,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.22103	171.14853	4.20586				0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	10.18249	135.14144	10.15365				0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	95.78413	101.23304	95.28200				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	43.57968	101.21485	43.47297				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	43.48727	101.18197	43.38081				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	11.19580	101.47481	11.16832				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	22.26925	100.95122	22.21485				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC14	On 26/07/2013	Spot Bond	100.91565	64.25674	100.91565	64.05454			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	17.20254	101.05067	17.16048			0.00	0	8,000,000.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	17.23268	100.00000	17.19093			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	17.28871	100.00000	17.24683			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	17.32233	100.00000	17.28037			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	18.12921	100.00000	18.08529			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	19.02575	100.00000	18.97965			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	24.62908	100.00000	24.56942			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	18.04255	108.19161	17.99973		67,511,564,640.00	624,000	103,924,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.17964	100.00000	4.16952			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	14.78949	104.37000	14.76055			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	21.05800	100.00000	21.00585			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.05570	100.00000	6.04070			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	76.70984	100.19068	76.39372			0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	99.51117	96.07117	99.51117	95.82020			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	93.33347	100.38733	93.10726			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	69.28030	100.00000	69.14886			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PNP07	On 21/02/2013	Spot Bond			100.47782		89.63639	100.47782	89.41576				602,866,920,000.00	6,000,000	2,000,000.00
PR2A1F	On 15/06/2014	Spot Bond			100.10564		39.47005	100.10564	39.37222				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond			100.09773		34.72705	100.09773	34.63801				0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond			100.09376		75.82663	100.09376	75.51693				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond			100.09863		75.93629	100.09863	75.62613				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond			100.10500		57.48448	100.10500	57.30085				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond			100.10840		39.59093	100.10840	39.49280				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond			100.10173		34.72573	100.10173	34.63670				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond			100.10673		76.11906	100.10673	75.80813				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond			100.10663		57.55651	100.10663	57.37265				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond			100.11457		39.86112	100.11457	39.76232				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond			100.10653		34.72415	100.10653	34.63512				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond			100.12130		76.44801	100.12130	76.13570				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond			100.12138		40.15974	100.12138	40.06019				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond			100.11212		34.72232	100.11212	34.63328				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond			100.13423		76.74040	100.13423	76.42687				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond			100.68448		42.24527	100.68448	42.14230				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009		On 15/09/2014	Spot Bond	116.98567	34.35857	116.98567	34.27029		0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	91.25497	28.34971	91.25497	28.29089		0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	40.60007	0.83543	40.60007	0.83458		0.00	0	0.00
R155		On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00	0	0.00
R157		On 15/09/2015	Spot Bond	5.34000	124.44767	5.38500	124.30473	173,220,345,267,360.00	438,266,904	8,641,125,000.00	
R158		On 15/09/2015	Spot Bond	124.15418	21.53416	124.15418	21.47615		0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	86.87026	14.49874	86.87026	14.46988		0.00	0	0.00
R159		On 15/09/2016	Spot Bond	130.95502	16.45241	130.95502	16.40619		0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	82.70497	7.84747	82.70497	7.83248		0.00	0	0.00
R179		On 01/08/2013	Spot Bond	107.05466	69.72457	107.05466	69.56230		0.00	0	0.00
R186		On 21/12/2026	Spot Bond	7.26000	128.68708	7.36500	127.58330	69,493,199,160,000.00	572,066,000	1,448,158,000.00	
R187P		On 21/12/2026	Spot Bond	38.29047	0.75546	38.29047	0.75474		0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	36.16829	0.69532	36.16829	0.69469		0.00	0	0.00
R189		On 31/03/2013	Spot Bond	216.87546	151.17236	216.83593	150.54394	30,192,897,956,381.90	139,217,678	1,078,077,000.00	
R197		On 07/12/2023	Spot Bond	0.91000	285.73535	0.91000	285.66949	72,794,176,000.00	79,993,600	96,093,643.00	
R201		On 21/12/2014	Spot Bond	5.07000	107.21073	5.09500	107.14817	490,319,700,000.00	96,710,000	527,815,000.00	
R202		On 07/12/2033	Spot Bond	1.58000	218.15432	1.62000	216.72748	657,468,968,000.00	416,119,600	1,010,341,203.00	
R203		On 28/02/2023	Spot Bond	6.77000	109.91704	6.83000	109.44334	14,782,227,300,000.00	183,490,000	2,025,500,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 15/09/2017	Spot Bond	5.77000	112.69272	5.82000	112.46050			25,426,774,400,000.00	406,720,000	5,776,613,000.00	
R204	On 21/12/2018	Spot Bond	6.01000	110.25943	6.06000	109.98031			4,534,447,589,920.00	754,483,792	3,879,366,086.00	
R2048	On 28/02/2048	Spot Bond	108.88836	11.03301	108.88836	11.00655			201,468,510,322,800.00	850,230,000	2,274,230,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	37.41564	100.00000	37.32299			0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.08000	102.26110	5.10500	102.22227			4,589,749,520,000.00	903,494,000	1,365,474,000.00	
R207	On 15/01/2020	Spot Bond	6.27500	105.36708	6.33000	105.03145			19,575,801,240,000.00	119,649,600	5,990,311,000.00	
R208	On 31/03/2021	Spot Bond	6.41500	103.99277	6.47000	103.62362			57,339,538,260,605.00	938,353,587	9,874,089,727.00	
R209	On 31/03/2036	Spot Bond	8.07500	82.73159	8.17500	81.83457			36,150,903,529,850.00	476,892,078	8,213,425,000.00	
R210	On 31/03/2028	Spot Bond	1.36000	165.53375	1.36000	165.49355			53,127,040,000.00	39,064,000	161,937,832.00	
R211	On 31/01/2017	Spot Bond	0.13000	113.66557	-0.13000	113.64221			(4,151,420,000.00)	31,934,000	1,063,410,175.00	
R212	On 31/01/2022	Spot Bond	0.88000	133.22525	0.88000	133.19469			1,259,526,400,000.00	431,280,000	1,105,612,428.00	
R213	On 28/02/2031	Spot Bond	7.78500	94.97977	7.87500	94.14579			15,129,875,025,000.00	943,465,000	3,631,283,993.00	
R214	On 28/02/2041	Spot Bond	84.68795	9.92931	84.68795	9.90996			114,443,484,672,250.00	351,355,000	6,534,470,000.00	
R223C	On 15/03/2013	Spot Bond	98.99493	85.20935	98.99493	85.01288			0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	58.64813	96.64575	58.52053			0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	40.29252	94.28171	40.20664			0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	28.14975	91.87036	28.09102			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond	88.83566	20.18721	88.83566	20.14626			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	86.87026	14.49874	86.87026	14.46988			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749	10.56833	84.86749	10.54770			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	7.84747	82.70497	7.83248			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	69.76876	97.62766	69.63880			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	47.91454	95.17874	47.81217			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	33.22964	92.80992	33.16011			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	23.37420	90.60553	23.32626			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	16.87704	87.76872	16.84333			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	12.20718	85.82547	12.18325			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	8.98860	83.71772	8.97135			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	6.75544	81.42381	6.74277			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.44157	77.48625	5.43179			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.26647	75.13464	4.25900			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.49087	72.16183	3.48496			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.80418	70.13136	2.79955			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.28049	68.17127	2.27682			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.88099	66.23386	1.87803			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R337C	On 21/06/2020	Spot Bond	63.06100	1.68921	63.06100	1.68666			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.43372	61.24492	1.43161			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.26543	59.05342	1.26363			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.09554	57.39997	1.09402			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	0.95700	55.80907	0.95571			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.84310	54.27807	0.84199			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.74542	52.85822	0.74446			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.66363	51.49553	0.66280			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.01066	44.45722	1.00954			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.94303	43.11572	0.94202			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.88516	41.83089	0.88423			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.83543	40.60007	0.83458			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.79255	39.42073	0.79177			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.75546	38.29047	0.75474			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.72329	37.20704	0.72261			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.69532	36.16829	0.69469			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	41.86878	100.16140	41.76495			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB02	On 15/07/2013	Spot Bond	101.36584	65.11279	101.36584	66.91613			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	12.31081	101.68455	14.44212			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	22.39905	100.60342	22.34451			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	1.74130	100.00000	1.73708			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	92.19106	100.25681	91.97264			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	79.05335	100.32689	78.71755			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	79.05460	100.32010	78.71881			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	59.25507	100.32441	59.06544			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	19.16415	101.54349	19.11604			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	81.09242	100.00000	80.97557			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	86.66801	100.26310	86.46216			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	31.71662	101.21857	31.63895			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	105.28189	5.87500	105.26504			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	16.32121	100.60466	16.28146			0.00	0	0.00
RES13	On 09/01/2013	Spot Bond	101.37541	49.65851	101.37541	49.65850			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	54.44207	101.28378	54.30571			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	9.27217	100.77784	9.24955			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	91.20369	100.58027	90.97505			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES17	On 09/04/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	40.72933	100.38116	40.62813			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	96.18410	100.60804	95.95109			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	96.75194	100.65009	96.51747			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	31.88337	102.09902	31.80469			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	12.99022	99.79665	12.95811			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	13.63668	101.65073	13.60315			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	17.49658	101.46985	17.45364			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	17.49658	101.46985	17.45364			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	64.94811	101.38750	64.74290			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	59.65982	100.62446	59.47255			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	58.73641	100.24328	58.54856			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	50.73920	101.50905	63.45924			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	13.77215	99.91990	13.73807			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	12.00996	99.90988	11.98025			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	75.15991	100.25061	74.85003			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP016	On 10/12/2015	Spot Bond	100.36848	9.20367	100.36848	9.18080			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	41.87815	100.51732	41.77396			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	36.63574	100.00000	36.54699			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	30.36822	100.62598	30.29424			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	102.45172	5.25000	102.43730			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.65346	100.00000	0.65184			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.54471	100.00000	3.53593			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	17.10485	101.48404	17.06611			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	10.64313	115.23085	10.61656		13,482,009,450.00	117,000	5,417,000.00	
SA062U	On 18/01/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	104.86804	9.40622	104.86804	9.38776			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	13.34323	114.56238	13.30989			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	11.76473	100.56539	11.73608			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	11.17499	107.95466	11.14851			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	8.51173	101.20234	8.49090			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.70782	100.11990	7.68871			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	8.57137	101.08312	8.55063			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK18	On 24/10/2020	Spot Bond	101.24095	8.98296	101.24095	8.96095			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	8.95687	101.21627	8.93494			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	21.89754	107.37565	21.84560			0.00	0	14,900,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	86.39407	102.36256	86.20104			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	10.99567	105.03639	10.97020			0.00	0	6,800,000.00
SBK111	On 09/04/2014	Spot Bond	132.16219	40.07076	132.16219	39.95101			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.56493	46.79444	162.56493	46.64090			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	76.86582	155.18315	76.62273			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	22.38661	120.12124	22.32851			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	22.30795	120.50039	22.24990			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	22.26868	120.69056	22.21066			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	82.13822	143.06048	81.88481			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	11.91416	106.46393	11.88611			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	22.35007	120.29708	22.29199			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	22.33040	120.39190	22.27234			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	72.15400	215.59863	71.86572			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	87.14888	100.00000	86.95347			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN45	On 15/09/2017	Spot Bond	100.10760	8.33107	100.10760	8.31042			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	41.70192	99.06612	41.59952			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	28.80801	100.00010	28.73667			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	10.40271	99.81852	10.37700			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	78.46669	99.79990	78.24537			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	63.45337	100.00000	63.29965			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	12.07727	109.84578	12.04810			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	42.80724	100.78863	42.70281			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	13.61582	100.87410	13.58258			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.52234	99.99987	7.50372			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.20340	100.00000	1.20073			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.08690	99.99997	8.06688			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	9.45659	113.08735	9.43333			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	10.53012	109.22356	10.50479			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	8.27786	100.77436	8.25767			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	20.89494	100.47821	20.84410			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	9.56957	100.50480	9.54628			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.88718	100.51996	7.86798			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS25	On 24/05/2019	Spot Bond	106.95022	9.66040	106.95022	9.63756			78,501,461,480.00	734,000	4,834,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	8.86720	102.76906	8.84692			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	9.43473	104.14309	9.41291			0.00	0	0.00
SBS7	On 26/03/2013	Spot Bond	103.79928	91.49119	103.79928	91.27725			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	12.90611	120.54819	12.87253			17,479,487,550.00	145,000	2,245,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	76.99633	120.15971	76.81972			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.36866	272.67152	2.35750			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	5.10393	123.12082	5.09064			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	9.52441	114.44000	9.49782			0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	107.84046	100.00000	107.55366			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.75272	100.00000	3.74343			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.20985	82.63494	0.20937			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	5.07886	120.42805	5.05187			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.75495	6.50000	101.73708			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	11.37210	100.12305	11.34391			0.00	0	2,000,000.00
SHS02	On 29/06/2013	Spot Bond	99.88484	71.99891	99.88484	71.72114			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS03	On 29/06/2015	Spot Bond	99.87542	19.95037	99.87542	19.90102			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	9.76145	100.24421	9.73723		501,221,050,000.00		5,000,000	5,000,000.00
SHS05	On 29/06/2017	Spot Bond	103.11523	10.95094	103.11523	10.92596		17,014,012,950.00		165,000	165,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	1.53468	100.24161	1.53087			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	105.71322	67.47077	105.71322	67.31536			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	112.32955	15.98155	112.32955	15.94288			0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	74.50833	101.56711	74.36731		17,571,110,030.00		173,000	173,000.00
SNT01	On 15/09/2017	Spot Bond	105.65786	12.01592	105.65786	11.98780			0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	29.01270	100.80059	28.94191			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	10.93281	100.58343	10.90619			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	16.03118	100.81342	15.99206			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	8.82334	100.58796	8.80185			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	13.85535	107.52630	13.82263			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	21.29176	101.25454	22.82498			0.00	0	1,000,000.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.11705	100.41357	10.09190			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	9.72596	99.94314	9.70189			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	10.76297	101.14726	10.73662			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	9.06127	94.17275	9.04208			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN005	On 31/03/2021	Spot Bond	93.82087	9.09185	93.82087	93.82087	9.07265			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	26.57637	104.67610	104.67610	26.51498			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	7.35147	101.56575	101.56575	7.33508			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	9.63730	100.11486	100.11486	9.61341			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	11.80340	107.35953	107.35953	11.77541			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	22.07305	121.64737	121.64737	22.01517			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.81214	105.50721	105.50721	2.80488			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	97.59358	100.00000	100.00000	97.33333			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	97.59358	100.00000	100.00000	97.33333			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	97.33333	100.00000	100.00000	97.07447			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	91.47870	100.00000	100.00000	91.25000			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	91.25000	100.00000	100.00000	91.02244			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	90.79602	100.00000	100.00000	90.57072			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	90.79602	100.00000	100.00000	90.57072			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	89.90148	100.00000	100.00000	89.68059			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	89.68059	100.00000	100.00000	89.46078			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	89.24205	100.00000	100.00000	89.02439			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN881	On 23/02/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	99.68672	98.65283	99.68672	98.38773			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	99.60062	97.08581	99.60062	96.82929			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	99.38728	93.38843	99.38728	93.15156			0.00	0	0.00
SYN954	On 21/01/2013	Spot Bond	99.60314	97.08574	99.60314	96.82921			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	91.76274	99.28767	91.53426		297,863,010,000.00	3,000,000	1,000,000.00	
SYN956	On 14/02/2013	Spot Bond	99.25974	91.30914	99.25974	91.08298			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	90.41624	99.20138	90.19460			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	90.41618	99.20211	90.19453			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN959	On 19/02/2013	Spot Bond	99.18693	90.19589	99.18693	89.97535			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	99.50500	95.32244	99.50500	95.07537			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	89.54162	99.14341	89.32437			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	88.89740	99.09929	88.68336			0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	88.68545	99.07862	88.47246			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	88.05416	99.03521	87.84429			0.00	0	0.00
SYN966	On 21/01/2013	Spot Bond	98.12653	97.12770	98.12653	96.87475			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	84.65043	98.78368	84.45694			0.00	0	0.00
SYN968	On 23/01/2013	Spot Bond	99.57277	96.57504	99.57277	96.32127			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	20.59314	119.55998	20.54018			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	10.33531	111.67266	10.31014			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	42.10299	100.00000	42.01031			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	30.77885	100.00000	30.70429			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	43.99730	104.23307	43.89544			0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	99.58856	96.82966	99.58856	96.57451			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	99.37012	93.15266	99.37012	92.91702			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	85.42283	98.86706	85.22563			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS104	On 29/01/2013	Spot Bond	99.29473	0.00000	99.29473	0.00000			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.66418	97.19703	100.66418	96.95132			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	98.91229	101.16928	98.37726			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	95.79053	101.07247	95.28913			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	16.53354	100.91059	16.49317			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	15.84577	110.02135	15.80807			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	92.14140	100.30600	91.92144			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	41.58849	100.55190	41.48724			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	61.82985	100.62855	61.67922			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	7.80241	101.17076	7.78331			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	8.04293	101.20716	8.02323			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	11.27910	103.42947	11.25358			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	1.70679	100.80622	1.70147			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	1.70482	100.83814	1.69950			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.41927	100.90574	2.40558			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	0.00000	100.17362	0.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	0.00000	100.18041	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.37099	100.00000	2.34368				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	8.55956	101.28535	8.53859				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	1.70128	100.89554	1.69598				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	9.66276	101.45249	9.63905				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	1.69479	101.00134	1.68950				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	14.18859	102.14068	14.15356				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	1.66792	101.44362	1.66269				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	11.88041	101.20953	11.85132				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	7.08001	101.06155	7.06270				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	7.62193	101.14347	7.60328				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	7.72020	105.45079	7.70059				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	8.70362	101.30716	8.68230				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	9.18347	101.37985	9.16094				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	14.23597	102.14790	14.20082				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	11.54924	101.15653	11.52098				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	13.93599	101.18212	13.90188				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	11.82332	101.20040	11.79438				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.80169	101.18212	7.78259			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.92195	101.20040	7.90256			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.98207	101.20953	7.96253			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	11.64062	101.17116	11.61212			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	11.82332	101.20040	11.79438			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.45081	101.30089	12.42030			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	8.58275	101.30089	8.56172			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.45081	101.30089	12.42030			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	13.36199	101.44699	13.32920			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	9.78149	101.48350	9.75747			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	13.30509	101.43786	13.27245			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	17.83465	102.16719	17.79061			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	14.54173	102.21271	14.50581			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	18.00365	102.19450	17.95918			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	55.68749	99.87885	55.54973		399,515,400,000.00	4,000,000	4,000,000.00	
TL15	On 29/04/2015	Spot Bond	111.48563	24.39405	111.48563	24.33475		20,290,384,660.00	182,000	2,782,000.00	
TL20	On 22/02/2020	Spot Bond	102.36770	11.54194	102.36770	11.51973		0.00	0	0.00	
TN17	On 14/11/2017	Spot Bond	111.51511	10.79165	111.51511	10.76526		46,055,740,430.00	413,000	996,548,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20	On 17/09/2020	Spot Bond	120.69176	11.80803	120.69176	11.77726			33,190,234,000.00	275,000	277,775,000.00
TN23	On 06/11/2023	Spot Bond	122.92168	10.43842	122.92168	10.41083			0.00	0	85,025,000.00
TN25	On 19/08/2025	Spot Bond	112.54971	11.97186	112.54971	11.94284			0.00	0	132,945,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	9.62812	105.64973	9.60559			89,590,971,040.00	848,000	10,348,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	7.22986	100.66243	7.21224			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.39961	100.67816	7.38157			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.61456	100.69808	7.59600			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.63717	100.70018	7.61856			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	8.69947	100.79857	8.67824			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	14.78564	101.00182	14.74950			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	18.57132	101.21676	18.48669			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	8.36653	101.26720	8.30264			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.29476	101.29746	7.23299			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.26806	10.00000	100.24123			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.26138	9.75000	100.23521			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.26156	100.00000	10.23511			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP117	On 23/02/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	86.83681	98.80121	86.63317			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	76.74515	97.87620	76.58753			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	68.51732	99.82860	68.38916			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	99.36331	92.91747	99.36331	92.68303			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	72.72875	97.76060	72.58735			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	12.48143	120.75743	12.44889			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	43.59242	101.23503	43.48565			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	13.11222	101.32511	13.08008			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	20.16195	101.70719	20.07334			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	13.86238	110.55481	13.82871			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	63.80174	100.00000	63.64718			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	64.05822	100.00000	63.90304			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	64.14372	100.00000	63.98833			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	21.83097	100.80302	21.77771			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	13.51573	100.83292	13.48274			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE03	On 08/05/2017	Spot Bond	100.83423	10.04907	100.83423	100.83423	10.02455			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	93.16757	100.00000	100.00000	92.94307			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	92.69155	100.36906	100.36906	92.46747			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	11.04120	128.75000	128.75000	11.01620			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	15.01423	121.77342	121.77342	14.97483			0.00	0	94,800,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	7.87174	243.55465	243.55465	7.83613			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	20.97416	107.94222	107.94222	20.92422			0.00	0	14,200,000.00
WSP2	On 28/05/2017	Spot Bond	110.97172	10.92806	110.97172	110.97172	10.90145			0.00	0	81,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	9.14861	113.15781	113.15781	9.12599			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	9.01425	112.59168	112.59168	8.99205			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	8.84869	113.82178	113.82178	8.82670			0.00	0	27,000,000.00
Z006	On 31/08/2013	Spot Bond	96.69614	60.58275	96.69614	96.69614	60.45088			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	50.03324	95.45272	95.45272	49.92609			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	16.56820	87.68655	87.68655	16.53496			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	39.10143	93.89641	93.89641	39.01882			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	32.57706	92.71091	92.71091	32.50858			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	13.63578	86.49267	86.49267	13.60888			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z025	On 30/11/2014	Spot Bond	90.84932	24.33820	90.84932	24.28790			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	16.53849	87.67412	16.50531			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.04316	67.16812	2.03989			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.01532	100.00000	8.00011			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03228	100.00000	0.03221			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.01532	100.00000	8.00011			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	21.47637	100.00000	21.43562			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	21.97140	100.00000	21.92971			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	20.59760	100.00000	20.55852			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	20.59760	100.00000	20.55852			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	19.53097	100.00000	19.49392			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	19.53097	100.00000	19.49392			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	18.48444	100.00000	18.44937			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	18.48444	100.00000	18.44937			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	17.39461	100.00000	17.36161			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	17.39461	100.00000	17.36161			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	16.40015	100.00000	16.36903			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	16.40015	100.00000	16.36903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA019	On 21/09/2015	Spot Bond	100.00000	15.43320	100.00000	15.40392			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	15.43320	100.00000	15.40392			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	14.60625	100.00000	14.57854			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	13.82360	100.00000	13.79738			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	10.33799	100.00000	10.31837			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	9.76549	100.00000	9.74696			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	9.18972	100.00000	9.17228			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	9.18972	100.00000	9.17228			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.69731	100.00000	8.68080			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.21566	100.00000	8.20007			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.73127	100.00000	7.71660			0.00	0	0.00

Total for j-Bonds : 816,186,660,842,529.00 ,670,908,691 90 486 336 627.00

Grand Total: 16,186,951,171,623.00 170,939,774 90 487 671 341.00