



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 23/01/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
<b>Derivatives</b>													
\$ / R	On 18/03/2013	Foreign Exchange Future	9.03380	9.03380	8.91300	8.91300		12.40	357,196,452.00	39,540	301,095.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	645.52860	0.64553	532.76040	0.53276	645.529	12.46	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	11.72860	0.01173	19.76040	0.01976	11.729	12.46	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	421.04040	0.42104	327.84120	0.32784	421.040	11.91	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	37.24040	0.03724	64.84120	0.06484	37.240	11.91	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	936.64610	0.93665	817.78720	0.81779	936.646	13.49	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	2.84610	0.00285	4.78720	0.00479	2.846	13.49	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	741.08500	0.74109	625.53980	0.62554	741.085	12.76	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	7.28500	0.00729	12.53980	0.01254	7.285	12.76	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Call	329.10510	0.32911	247.43030	0.24743	329.105	12.06	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	65.30510	0.06531	104.43030	0.10443	65.305	12.06	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	552.33170	0.55233	445.08440	0.44508	552.332	12.15	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	18.53170	0.01853	32.08440	0.03208	18.532	12.15	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	462.49790	0.46250	365.01540	0.36502	462.498	11.85	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	28.69790	0.02870	52.01540	0.05202	28.698	11.85	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	243.37490	0.24337	175.41550	0.17542	243.375	12.22	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	109.57490	0.10957	162.41550	0.16242	109.575	12.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	381.36220		0.38136	292.77260	0.29277	381.362	11.97	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	47.56220		0.04756	79.77260	0.07977	47.562	11.97	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	343.62440		0.34362	259.92640	0.25993	343.624	12.03	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	59.82440		0.05982	96.92640	0.09693	59.824	12.03	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	144.80750		0.14481	105.50600	0.10551	144.808	12.65	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	211.00750		0.21101	292.50600	0.29251	211.008	12.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	307.97230		0.30797	229.38870	0.22939	307.972	12.09	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	74.17230		0.07417	116.38870	0.11639	74.172	12.09	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	274.52700		0.27453	201.21220	0.20121	274.527	12.16	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	90.72700		0.09073	138.21220	0.13821	90.727	12.16	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	83.03170		0.08303	59.87950	0.05988	83.032	13.73	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	369.23170		0.36923	466.87950	0.46688	369.232	13.73	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	188.12740		0.18813	136.33190	0.13633	188.127	12.34	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	154.32740		0.15433	223.33190	0.22333	154.327	12.34	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	178.21150		0.17821	129.55180	0.12955	178.212	12.36	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	164.41150		0.16441	236.55180	0.23655	164.412	12.36	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	59.85720		0.05986	43.88630	0.04389	59.857	14.38	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	476.05720		0.47606	580.88630	0.58089	476.057	14.38	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	99.15090		0.09915	71.66380	0.07166	99.151	13.39	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	315.35090		0.31535	408.66380	0.40866	315.351	13.39	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	87.34630		0.08735	63.02630	0.06303	87.346	13.64	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	353.54630		0.35355	450.02630	0.45003	353.546	13.64	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	42.03900		0.04204	31.38090	0.03138	42.039	15.20	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	608.23900		0.60824	718.38090	0.71838	608.239	15.20	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	76.96470		0.07696	55.46570	0.05547	76.965	13.88	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	393.16470		0.39316	492.46570	0.49247	393.165	13.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	66.16700		0.06617	48.14880	0.04815	66.167	14.18	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	442.36700		0.44237	545.14880	0.54515	442.367	14.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	6.82840		0.00683	5.43250	0.00543	6.828	20.36	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,523.02840		1.52303	1,642.43250	1.64243	1,523.028	20.36	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	52.85540		0.05286	39.15750	0.03916	52.855	14.63	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	519.05540		0.51906	626.15750	0.62616	519.055	14.63	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	47.09050		0.04709	35.01480	0.03501	47.091	14.91	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	563.29050		0.56329	672.01480	0.67201	563.291	14.91	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	3.28720		0.00329	2.25820	0.00226	3.287	22.41	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	1,969.48720		1.96949	2,089.25820	2.08926	1,969.487	22.41	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	18.26610		0.01827	13.84090	0.01384	18.266	17.48	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	984.46610		0.98447	1,100.84090	1.10084	984.466	17.48	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	12.40500		0.01240	9.56590	0.00957	12.405	18.53	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,178.60500		1.17861	1,296.56590	1.29657	1,178.605	18.53	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,085.40460		1.08540	965.39580	0.96540	1,085.405	14.31	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	1.60460		0.00160	2.39580	0.00240	1.605	14.31	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	1,035.73980		1.03574	915.88800	0.91589	1,035.740	14.04	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	1.93980		0.00194	2.88800	0.00289	1.940	14.04	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	4.42230		0.00442	3.13940	0.00314	4.422	21.93	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,820.62230		1.82062	1,940.13940	1.94014	1,820.622	21.93	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,135.12910		1.13513	1,014.99100	1.01499	1,135.129	14.59	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	1.32910		0.00133	1.99100	0.00199	1.329	14.59	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.14060		9.14060	9.01820	9.01820		13.63	11,005,282.40	1,204	60,804.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	374.73420		0.37473	313.78750	0.31379	374.734	13.26	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	234.13420		0.23413	295.58750	0.29559	234.134	13.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	251.72990		0.25173	212.79560	0.21280	251.730	14.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	411.12990		0.41113	494.59560	0.49460	411.130	14.18	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	153.33590		0.15334	130.94790	0.13095	153.336	15.68	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	712.73590		0.71274	812.74790	0.81275	712.736	15.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	128.97450		0.12897	110.67260	0.11067	128.975	16.26	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	838.37450		0.83837	942.47260	0.94247	838.374	16.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	512.37080		0.51237	435.77340	0.43577	512.371	12.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	131.77080		0.13177	177.57340	0.17757	131.771	12.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	518.83960		0.51884	441.57360	0.44157	518.840	12.65	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	128.23960		0.12824	173.37360	0.17337	128.240	12.65	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	109.26740		0.10927	94.14260	0.09414	109.267	16.84	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	968.66740		0.96867	1,075.94260	1.07594	968.667	16.84	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	221.63970		0.22164	187.47170	0.18747	221.640	14.55	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	481.03970		0.48104	569.27170	0.56927	481.040	14.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	708.41800		0.70842	608.31990	0.60832	708.418	12.69	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	67.81800		0.06782	90.11990	0.09012	67.818	12.69	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	525.36920		0.52537	447.43040	0.44743	525.369	12.63	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	124.76920		0.12477	169.23040	0.16923	124.769	12.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.25420		9.25420	9.12990	9.12990		14.41	0.00	0	23,306.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	299.94890		0.29995	266.82700	0.26683	299.949	15.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	705.74890		0.70575	796.92700	0.79693	705.749	15.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	195.76720		0.19577	175.32930	0.17533	195.767	17.41	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,141.56720		1.14157	1,245.42930	1.24543	1,141.567	17.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	305.08660		0.30509	271.27590	0.27128	305.087	15.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	690.88660		0.69089	781.37590	0.78138	690.887	15.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	302.50450		0.30250	269.04110	0.26904	302.505	15.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	698.30450		0.69830	789.14110	0.78914	698.304	15.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	392.74590		0.39275	348.04170	0.34804	392.746	14.72	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	488.54590		0.48855	568.14170	0.56814	488.546	14.72	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	375.72020		0.37572	333.08370	0.33308	375.720	14.88	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	521.52020		0.52152	603.18370	0.60318	521.520	14.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	246.36910		0.24637	220.12230	0.22012	246.369	16.45	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	892.16910		0.89217	990.22230	0.99022	892.169	16.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	683.09850		0.68310	603.19890	0.60320	683.099	13.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	178.89850		0.17890	223.29890	0.22330	178.898	13.13	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.36080		9.36080	9.23470	9.23470		15.09	280,824.00	30	6,752.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	688.06550		0.68807	620.70950	0.62071	688.066	14.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	327.26550		0.32727	386.00950	0.38601	327.265	14.11	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	292.88070		0.29288	266.25710	0.26626	292.881	17.61	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,202.08070		1.20208	1,301.55710	1.30156	1,202.081	17.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	724.98500		0.72499	654.22480	0.65422	724.985	13.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	292.08500		0.29209	347.42480	0.34742	292.085	13.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	699.16910		0.69917	630.77890	0.63078	699.169	14.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	316.26910		0.31627	373.97890	0.37398	316.269	14.05	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	739.83810		0.73984	667.71960	0.66772	739.838	13.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	279.03810		0.27904	333.01960	0.33302	279.038	13.83	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	674.31510		0.67432	608.25270	0.60825	674.315	14.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	341.41510		0.34142	401.45270	0.40145	341.415	14.19	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	423.16740		0.42317	382.38090	0.38238	423.167	16.01	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	752.36740		0.75237	837.68090	0.83768	752.367	16.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,427.07380		1.42707	1,313.46140	1.31346	1,427.074	14.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	66.27380		0.06627	78.76140	0.07876	66.274	14.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	833.71670		0.83372	748.38940	0.74839	833.717	13.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	222.91670		0.22292	263.68940	0.26369	222.917	13.71	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.55500		9.55500	9.42100	9.42100		15.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,316.04920		1.31605	1,219.78060	1.21978	1,316.049	14.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	311.04920		0.31105	348.78060	0.34878	311.049	14.20	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	798.23650		0.79824	744.00930	0.74401	798.236	15.67	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	843.23650		0.84324	923.00930	0.92301	843.236	15.67	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,731.58420		1.73158	1,618.24540	1.61825	1,731.584	14.49	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	176.58420		0.17658	197.24540	0.19725	176.584	14.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,387.46600		1.38747	1,282.65720	1.28266	1,387.466	14.25	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	282.46600		0.28247	311.65720	0.31166	282.466	14.25	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,351.51770		1.35152	1,250.90640	1.25091	1,351.518	14.22	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	296.51770		0.29652	329.90640	0.32991	296.518	14.22	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.26470		10.26470	10.10980	10.10980		17.22	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,652.15120		1.65215	1,562.59870	1.56260	1,652.151	15.21	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	537.45120		0.53745	602.79870	0.60280	537.451	15.21	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,623.36210		1.62336	1,539.26390	1.53926	1,623.362	15.24	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	558.66210		0.55866	629.46390	0.62946	558.662	15.24	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,595.06170		1.59506	1,516.46340	1.51646	1,595.062	15.28	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	580.36170		0.58036	656.66340	0.65666	580.362	15.28	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			9.03380		9.03380	8.91300	8.91300		12.40	81,304.20	9	1,316.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	38,914.77220		0.38915	29,961.13290	0.29961	38,914.772	11.96	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	4,534.77220		0.04535	7,661.13290	0.07661	4,534.772	11.96	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	35,100.93090		0.35101	26,631.27420	0.26631	35,100.931	12.02	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	5,720.93090		0.05721	9,331.27420	0.09331	5,720.931	12.02	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	34,362.43770		0.34362	25,992.64060	0.25993	34,362.438	12.03	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	5,982.43770		0.05982	9,692.64060	0.09693	5,982.438	12.03	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	33,632.30100		0.33632	25,363.12470	0.25363	33,632.301	12.05	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	6,252.30100		0.06252	10,063.12470	0.10063	6,252.301	12.05	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	17,821.14950		0.17821	12,955.18270	0.12955	17,821.149	12.36	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	16,441.14950		0.16441	23,655.18270	0.23655	16,441.149	12.36	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.14060		9.14060	9.01820	9.01820		13.63	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	51,883.96300		0.51884	44,157.35610	0.44157	51,883.963	12.65	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	12,823.96300		0.12824	17,337.35610	0.17337	12,823.963	12.65	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	51,237.08410		0.51237	43,577.33710	0.43577	51,237.084	12.68	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	13,177.08410		0.13177	17,757.33710	0.17757	13,177.084	12.68	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	52,536.92030		0.52537	44,743.03550	0.44743	52,536.920	12.63	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 MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	12,476.92030		0.12477	16,923.03550	0.16923	12,476.920	12.63	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.25420		9.25420	9.12990	9.12990		14.41	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	59,295.92380		0.59296	52,489.98560	0.52490	59,295.924	13.42	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	23,875.92380		0.23876	29,499.98560	0.29500	23,875.924	13.42	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	58,753.92860		0.58754	52,004.32960	0.52004	58,753.929	13.45	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	24,333.92860		0.24334	30,014.32960	0.30014	24,333.929	13.45	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	59,842.29160		0.59842	52,979.81010	0.52980	59,842.292	13.39	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	23,422.29160		0.23422	28,989.81010	0.28990	23,422.292	13.39	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.33930		14.33930	14.13340	14.13340		10.82	8,316,794.00	580	8,615.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	1,012.80080		1.01280	818.39650	0.81840	1,012.801	11.56	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	13.50080		0.01350	24.99650	0.02500	13.501	11.56	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	1,003.10130		1.00310	808.98110	0.80898	1,003.101	11.52	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	13.80130		0.01380	25.58110	0.02558	13.801	11.52	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	993.40920		0.99341	799.58040	0.79958	993.409	11.48	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	14.10920		0.01411	26.18040	0.02618	14.109	11.48	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	510.22780		0.51023	373.89210	0.37389	510.228	10.42	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	70.92780		0.07093	140.49210	0.14049	70.928	10.42	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	212.37690		0.21238	150.46890	0.15047	212.377	10.95	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	273.07690		0.27308	417.06890	0.41707	273.077	10.95	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	830.02000		0.83002	647.30630	0.64731	830.020	10.73	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	20.72000		0.02072	43.90630	0.04391	20.720	10.73	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	673.11840		0.67312	512.01010	0.51201	673.118	10.25	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	33.81840		0.03382	78.61010	0.07861	33.818	10.25	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.50330		14.50330	14.29470	14.29470		11.76	0.00	0	3,821.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	824.79430		0.82479	691.11700	0.69112	824.794	10.85	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	131.49430		0.13149	206.41700	0.20642	131.494	10.85	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	501.21750		0.50122	414.60830	0.41461	501.218	11.55	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	337.91750		0.33792	459.90830	0.45991	337.918	11.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	369.71170		0.36971	310.49180	0.31049	369.712	12.11	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	516.41170		0.51641	665.79180	0.66579	516.412	12.11	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	321.09150		0.32109	270.38070	0.27038	321.092	12.46	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	617.79150		0.61779	775.68070	0.77568	617.792	12.46	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	832.00440		0.83200	697.44360	0.69744	832.004	10.84	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	128.70440		0.12870	202.74360	0.20274	128.704	10.84	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	839.69060		0.83969	703.81100	0.70381	839.691	10.84	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	126.39060		0.12639	199.11100	0.19911	126.391	10.84	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	202.95250		0.20295	171.71590	0.17172	202.953	13.61	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	999.65250		0.99965	1,177.01590	1.17702	999.653	13.61	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	471.83760		0.47184	391.97550	0.39198	471.838	11.63	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	368.53760		0.36854	497.27550	0.49728	368.538	11.63	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,510.88830		2.51089	2,305.05320	2.30505	2,510.888	14.44	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	7.58830		0.00759	10.35320	0.01035	7.588	14.44	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,528.20780		1.52821	1,335.01840	1.33502	1,528.208	11.28	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	24.90780		0.02491	40.31840	0.04032	24.908	11.28	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.67790		14.67790	14.46560	14.46560		11.97	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	538.93990		0.53894	471.58820	0.47159	538.940	12.17	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	611.03990		0.61104	755.98820	0.75599	611.040	12.17	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	535.29880		0.53530	468.46000	0.46846	535.299	12.19	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	617.39880		0.61740	762.86000	0.76286	617.399	12.19	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	542.60850		0.54261	474.73570	0.47474	542.608	12.15	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	604.70850		0.60471	749.13570	0.74914	604.708	12.15	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.84140		14.84140	14.62570	14.62570		12.74	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	687.50190		0.68750	615.58200	0.61558	687.502	12.83	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	746.10190		0.74610	889.88200	0.88988	746.102	12.83	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	683.86500		0.68386	612.36230	0.61236	683.865	12.84	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	752.46500		0.75246	896.66230	0.89666	752.465	12.84	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	691.16680		0.69117	618.82170	0.61882	691.167	12.81	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	739.76680		0.73977	883.12170	0.88312	739.767	12.81	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.10200		0.10200	0.10030	0.10030		15.19	2,550.00	25	24,086.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	348.81620		0.00349	256.60250	0.00257	348.816	15.19	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	148.81620		0.00149	226.60250	0.00227	148.816	15.19	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	45.82990		0.00046	29.88630	0.00030	45.830	17.38	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	845.82990		0.00846	999.88630	0.01000	845.830	17.38	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	1,204.89700		0.01205	1,041.92460	0.01042	1,204.897	16.17	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	4.89700		0.00005	11.92460	0.00012	4.897	16.17	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10330		0.10330	0.10160	0.10160		15.56	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,366.39810		0.01366	1,215.72120	0.01216	1,366.398	15.96	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	36.39810		0.00036	55.72120	0.00056	36.398	15.96	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	580.26940		0.00580	485.88810	0.00486	580.269	15.56	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	250.26940		0.00250	325.88810	0.00326	250.269	15.56	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	200.22490		0.00200	163.81990	0.00164	200.225	17.33	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	870.22490		0.00870	1,003.81990	0.01004	870.225	17.33	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			12.04990		12.04990	11.87570	11.87570		11.63	8,422,880.10	699	32,680.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	1,057.18550		1.05719	887.54610	0.88755	1,057.186	12.86	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	7.28550		0.00729	11.84610	0.01185	7.285	12.86	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	1,047.36980		1.04737	877.86740	0.87787	1,047.370	12.81	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	7.46980		0.00747	12.16740	0.01217	7.470	12.81	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	59.56470		0.05956	42.73490	0.04273	59.565	13.31	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	649.66470		0.64966	807.03490	0.80703	649.665	13.31	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	1,086.66210		1.08666	916.63520	0.91664	1,086.662	13.01	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	6.76210		0.00676	10.93520	0.01094	6.762	13.01	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	1,067.00610		1.06701	897.23380	0.89723	1,067.006	12.91	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	7.10610		0.00711	11.53380	0.01153	7.106	12.91	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
€ / R	On 14/06/2013	Foreign Exchange Future			12.19950		12.19950	12.02320	12.02320		12.59		30,718,341.00	2,518	33,105.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	1,009.91280		1.00991	866.95380	0.86695	1,009.913	11.33		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	50.41280		0.05041	83.75380	0.08375	50.413	11.33		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	1,001.32650		1.00133	859.01060	0.85901	1,001.326	11.34		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	51.82650		0.05183	85.81060	0.08581	51.826	11.34		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	992.76860		0.99277	851.10570	0.85111	992.769	11.34		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	53.26860		0.05327	87.90570	0.08791	53.269	11.34		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.35840		12.35840	12.18010	12.18010		13.37		0.00	0	14,220.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	533.80300		0.53380	471.22150	0.47122	533.803	13.37		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	525.40300		0.52540	641.12150	0.64112	525.403	13.37		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	702.61080		0.70261	618.43050	0.61843	702.611	12.73		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	334.21080		0.33421	428.33050	0.42833	334.211	12.73		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	697.32700		0.69733	613.78800	0.61379	697.327	12.75		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	338.92700		0.33893	433.68800	0.43369	338.927	12.75		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	364.79200		0.36479	324.62360	0.32462	364.792	14.30		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	856.39200		0.85639	994.52360	0.99452	856.392	14.30		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	692.07860		0.69208	609.17840	0.60918	692.079	12.76		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	343.67860		0.34368	439.07840	0.43908	343.679	12.76		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	576.41970		0.57642	508.16620	0.50817	576.420	13.19		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	468.01970		0.46802	578.06620	0.57807	468.020	13.19		0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.50790		12.50790	12.32720	12.32720		13.86		0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,431.54110		1.43154	1,293.67030	1.29367	1,431.541	12.26		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	123.64110		0.12364	166.47030	0.16647	123.641	12.26		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,243.65190		1.24365	1,121.11280	1.12111	1,243.652	12.38		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	178.75190		0.17875	236.91280	0.23691	178.752	12.38		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,207.56970		1.20757	1,087.64050	1.08764	1,207.570	12.42		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	192.66970		0.19267	253.44050	0.25344	192.670	12.42		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,172.17800		1.17218	1,054.86960	1.05487	1,172.178	12.47		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	On 13/12/2013	Foreign Exchange Future	11.54	Put	207.27800		0.20728	270.66960	0.27067	207.278	12.47	0.00	0	0.00
2025	On 07/02/2013	Bond Future			113.82081		113.82081	113.79728	113.79728			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	2,830.81000		2.83081	2,807.28000	2.80728	2,830.810		0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Call	2,820.81000		2.82081	2,797.28000	2.79728	2,820.810		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Call	2,810.81000		2.81081	2,787.28000	2.78728	2,810.810		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			112.23016		112.23016	113.51435	113.51435			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	6,240.16000		6.24016	7,524.35000	7.52435	6,240.160		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	6,230.16000		6.23016	7,514.35000	7.51435	6,230.160		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	6,220.16000		6.22016	7,504.35000	7.50435	6,220.160		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			119.68163		119.68163	119.64875	119.64875			0.00	0	122.00
2050	On 07/02/2013	Bond Future	112.99	Call	6,691.63000		6.69163	6,658.75000	6.65875	6,691.630		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	6,681.63000		6.68163	6,648.75000	6.64875	6,681.630		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	6,671.63000		6.67163	6,638.75000	6.63875	6,671.630		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
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			488.66200		488.66200	490.74600	490.74600			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			494.85400		494.85400	496.93200	496.93200			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ALBI	On 07/02/2013	Index Future			435.46500		435.46500	437.24500	437.24500				0.00	0	984.00
ALBI	On 02/05/2013	Index Future			440.98400		440.98400	442.75600	442.75600				0.00	0	80.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.49150		9.49150	9.38260	9.38260		8.65		62,197,799.50	6,553	13,458.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	983.22890	0.98323	875.25760	0.87526	983.229	12.50		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	1.72890	0.00173	2.65760	0.00266	1.729	12.50		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	1,173.57070	1.17357	1,065.17620	1.06518	1,173.571	13.21		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	0.67070	0.00067	1.17620	0.00118	0.671	13.21		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	1,123.76030	1.12376	1,015.49850	1.01550	1,123.760	13.03		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	0.86030	0.00086	1.49850	0.00150	0.860	13.03		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	1,074.00230	1.07400	965.90730	0.96591	1,074.002	12.84		0.00	0	0.00	
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	1.10230	0.00110	1.90730	0.00191	1.102	12.84		0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.54350		9.54350	9.43360	9.43360				7,253,060.00	760	9,733.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	793.50000	0.79350	683.60000	0.68360	793.500			0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	783.50000	0.78350	673.60000	0.67360	783.500			0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	803.50000	0.80350	693.60000	0.69360	803.500			0.00	0	0.00	
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.59990		9.59990	9.48830	9.48830		10.57		0.00	0	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	769.41840	0.76942	681.32060	0.68132	769.418	10.44		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	79.51840	0.07952	103.02060	0.10302	79.518	10.44		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	785.91890	0.78592	697.01170	0.69701	785.919	10.46		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	76.01890	0.07602	98.71170	0.09871	76.019	10.46		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	777.65270	0.77765	689.14790	0.68915	777.653	10.45		0.00	0	0.00	
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	77.75270	0.07775	100.84790	0.10085	77.753	10.45		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.65270		9.65270	9.53900	9.53900		11.12		0.00	0	400.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	487.04290	0.48704	430.68810	0.43069	487.043	10.98		0.00	0	0.00	
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	314.34290	0.31434	371.68810	0.37169	314.343	10.98		0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	497.51990		0.49752	440.08140	0.44008	497.520	10.97	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	304.81990		0.30482	361.08140	0.36108	304.820	10.97	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	492.25870		0.49226	435.36430	0.43536	492.259	10.97	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	309.55870		0.30956	366.36430	0.36636	309.559	10.97	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.01570		10.01570	9.88310	9.88310		13.36	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,829.99180		2.82999	2,707.40850	2.70741	2,829.992	13.22	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	64.29180		0.06429	74.30850	0.07431	64.292	13.22	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,784.17130		2.78417	2,662.09240	2.66209	2,784.171	13.19	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	68.47130		0.06847	78.99240	0.07899	68.471	13.19	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,738.55980		2.73856	2,617.00440	2.61700	2,738.560	13.17	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	72.85980		0.07286	83.90440	0.08390	72.860	13.17	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			9.08920		9.08920	8.95940	8.95940		12.13	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	460.58270		0.46058	356.11390	0.35611	460.583	12.04	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	31.38270		0.03138	56.71390	0.05671	31.383	12.04	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	477.73990		0.47774	371.47100	0.37147	477.740	12.05	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	28.53990		0.02854	52.07100	0.05207	28.540	12.05	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	469.06140		0.46906	363.75460	0.36375	469.061	12.03	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	29.86140		0.02986	54.35460	0.05435	29.861	12.03	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.17860		9.17860	9.04700	9.04700		12.90	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	409.51950		0.40952	332.08650	0.33209	409.519	12.72	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	190.91950		0.19092	245.08650	0.24509	190.920	12.72	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	421.31800		0.42132	342.45450	0.34245	421.318	12.71	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	182.71800		0.18272	235.45450	0.23545	182.718	12.71	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	415.39070		0.41539	337.24220	0.33724	415.391	12.72	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	186.79070		0.18679	240.24220	0.24024	186.791	12.72	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.15130		0.15130	0.10790	0.10790			0.00	0	4,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACH	On 24/01/2013	Can-Do Future			20,000.00000		20,000.00000	20,000.00000	20,000.00000				0.00	0	0.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.08120		0.08120	0.05690	0.05690				0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.15100		0.15100	0.09590	0.09590				0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.33230		0.33230	0.21620	0.21620				0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.07470		0.07470	0.05760	0.05760				0.00	0	67,300.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.06160		0.06160	0.04610	0.04610				0.00	0	70,400.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.73290		9.73290	9.58970	9.58970		11.73		0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	607.91570		0.60792	479.29740	0.47930	607.916	11.58		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	15.01570		0.01502	29.59740	0.02960	15.016	11.58		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	598.37840		0.59838	470.87050	0.47087	598.378	11.51		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	15.47840		0.01548	31.17050	0.03117	15.478	11.51		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	588.85730		0.58886	462.50630	0.46251	588.857	11.44		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	15.95730		0.01596	32.80630	0.03281	15.957	11.44		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.85960		9.85960	9.71460	9.71460		13.19		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	490.16160		0.49016	408.96780	0.40897	490.162	12.60		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	170.56160		0.17056	234.36780	0.23437	170.562	12.60		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	484.12610		0.48413	403.71250	0.40371	484.126	12.62		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	174.52610		0.17453	239.11250	0.23911	174.526	12.62		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	478.14530		0.47815	398.51270	0.39851	478.145	12.64		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	178.54530		0.17855	243.91270	0.24391	178.545	12.64		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.60890		12.60890	12.42280	12.42280		14.00		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	985.52420		0.98552	881.73660	0.88174	985.524	12.80		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	286.62420		0.28662	368.93660	0.36894	286.624	12.80		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	998.10640		0.99811	892.55810	0.89256	998.106	12.78		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 21/11/2013	Any day expiry	11.89	Put	279.20640		0.27921	359.75810	0.35976	279.206	12.78	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	991.80250		0.99180	887.13190	0.88713	991.803	12.79	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	282.90250		0.28290	364.33190	0.36433	282.903	12.79	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry			7.56980		7.56980	7.45080	7.45080		10.81	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry	7.44	Call	138.48690		0.13849	50.69050	0.05069	138.487	12.54	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry	7.44	Put	8.68690		0.00869	39.89050	0.03989	8.687	12.54	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry	7.45	Call	129.64590		0.12965	44.99380	0.04499	129.646	12.38	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry	7.45	Put	9.84590		0.00985	44.19380	0.04419	9.846	12.38	0.00	0	6,000.00
DANZ	On 29/01/2013	Any day expiry	7.46	Call	120.95230		0.12095	40.61900	0.04062	120.952	12.23	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry	7.46	Put	11.15230		0.01115	49.81900	0.04982	11.152	12.23	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry			8.97180		8.97180	8.85060	8.85060		12.72	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.64	Call	331.83810		0.33184	211.43840	0.21144	331.838	23.79	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.64	Put	0.03810		0.00004	0.83840	0.00084	0.038	23.79	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.65	Call	321.84450		0.32184	201.61310	0.20161	321.845	23.43	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.65	Put	0.04450		0.00004	1.01310	0.00101	0.045	23.43	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.66	Call	311.85210		0.31185	191.82340	0.19182	311.852	23.07	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.66	Put	0.05210		0.00005	1.22340	0.00122	0.052	23.07	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.62	Call	351.82810		0.35183	231.17350	0.23117	351.828	24.50	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.62	Put	0.02810		0.00003	0.57350	0.00057	0.028	24.50	0.00	0	10,000.00
DAUS	On 25/01/2013	Any day expiry			8.97180		8.97180	8.85060	8.85060		12.73	0.00	30,000	0.00
DAUS	On 25/01/2013	Any day expiry	8.88	Call	99.67860		0.09968	28.00930	0.02801	99.679	14.04	0.00	0	0.00
DAUS	On 25/01/2013	Any day expiry	8.88	Put	7.87860		0.00788	57.40930	0.05741	7.879	14.04	0.00	30,000	30,000.00
DAUS	On 25/01/2013	Any day expiry	8.89	Call	91.10840		0.09111	24.85350	0.02485	91.108	13.85	0.00	0	0.00
DAUS	On 25/01/2013	Any day expiry	8.89	Put	9.30840		0.00931	64.25350	0.06425	9.308	13.85	0.00	0	0.00
DAUS	On 25/01/2013	Any day expiry	8.87	Call	108.45410		0.10845	31.50760	0.03151	108.454	14.22	0.00	0	0.00
DAUS	On 25/01/2013	Any day expiry	8.87	Put	6.65410		0.00665	50.90760	0.05091	6.654	14.22	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry			8.97420		8.97420	8.85420	8.85420		11.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/01/2013	Any day expiry	8.71	Call	266.63030		0.26663	156.12110	0.15612	266.630	14.58	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.71	Put	2.43030		0.00243	11.92110	0.01192	2.430	14.58	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.73	Call	247.27610		0.24728	138.97450	0.13897	247.276	14.31	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.73	Put	3.07610		0.00308	14.77450	0.01477	3.076	14.31	0.00	0	7,000.00
DAUS	On 28/01/2013	Any day expiry	8.69	Call	286.11990		0.28612	173.78640	0.17379	286.120	14.85	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.69	Put	1.91990		0.00192	9.58640	0.00959	1.920	14.85	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.70	Call	276.36010		0.27636	164.89460	0.16489	276.360	14.71	0.00	0	0.00
DAUS	On 28/01/2013	Any day expiry	8.70	Put	2.16010		0.00216	10.69460	0.01069	2.160	14.71	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry			8.97540		8.97540	8.85530	8.85530		11.59	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	1,125.40430		1.12540	1,005.30030	1.00530	1,125.404	27.27	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Put	0.00430		0.00000	0.00030	0.00000	0.004	27.27	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	975.40440		0.97540	855.30610	0.85531	975.404	23.64	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	0.00440		0.00000	0.00610	0.00001	0.004	23.64	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	376.45420		0.37645	259.56930	0.25957	376.454	15.66	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	1.05420		0.00105	4.26930	0.00427	1.054	15.66	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	259.35050		0.25935	150.92930	0.15093	259.350	14.26	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	3.95050		0.00395	15.62930	0.01563	3.951	14.26	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	36.52330		0.03652	12.28580	0.01229	36.523	12.17	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	81.12330		0.08112	176.98580	0.17699	81.123	12.17	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	366.57730		0.36658	250.07870	0.25008	366.577	15.54	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	1.17730		0.00118	4.77870	0.00478	1.177	15.54	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	356.71490		0.35671	240.64530	0.24065	356.715	15.42	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	1.31490		0.00131	5.34530	0.00535	1.315	15.42	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry			8.99610		8.99610	8.87570	8.87570		12.16	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	9.00	Call	107.63630		0.10764	0.00000	0.00000	107.636	12.16	0.00	20,000	20,000.00
DAUS	On 15/02/2013	Any day expiry	9.00	Put	111.53630		0.11154	0.00000	0.00000	111.536	12.16	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Call	226.87670		0.22688	143.29950	0.14330	226.877	12.29	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Put	40.77670		0.04078	77.59950	0.07760	40.777	12.29	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 15/02/2013	Any day expiry	8.85	Call	197.79060		0.19779	120.29950	0.12030	197.791	12.27	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	8.85	Put	51.69060		0.05169	94.59950	0.09460	51.691	12.27	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Call	177.28870		0.17729	106.57560	0.10658	177.289	12.24	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Put	61.18870		0.06119	110.87560	0.11088	61.189	12.24	0.00	30,000	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Call	242.12270		0.24212	155.66000	0.15566	242.123	12.31	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Put	36.02270		0.03602	69.96000	0.06996	36.023	12.31	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Call	234.44350		0.23444	149.40940	0.14941	234.443	12.30	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Put	38.34350		0.03834	73.70940	0.07371	38.343	12.30	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			9.00950		9.00950	8.88890	8.88890		12.07	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	407.76670		0.40777	305.62490	0.30562	407.767	12.08	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	18.26670		0.01827	36.72490	0.03672	18.267	12.08	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	323.14690		0.32315	231.39100	0.23139	323.147	12.08	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	33.64690		0.03365	62.49100	0.06249	33.647	12.08	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	425.51240		0.42551	321.62350	0.32162	425.512	12.08	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	16.01240		0.01601	32.72350	0.03272	16.012	12.08	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	128.63920		0.12864	84.59550	0.08460	128.639	12.19	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	139.13920		0.13914	215.69550	0.21570	139.139	12.19	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	416.60940		0.41661	313.58040	0.31358	416.609	12.08	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	17.10940		0.01711	34.68040	0.03468	17.109	12.08	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,159.69590		1.15970	1,039.27030	1.03927	1,159.696	15.43	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	0.19590		0.00020	0.37030	0.00037	0.196	15.43	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	1,009.96280		1.00996	889.77330	0.88977	1,009.963	14.65	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	0.46280		0.00046	0.87330	0.00087	0.463	14.65	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			9.04350		9.04350	8.92260	8.92260		12.47	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	178.09850		0.17810	133.72470	0.13372	178.098	12.51	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	194.59850		0.19460	271.12470	0.27112	194.598	12.51	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	196.51110		0.19651	146.81020	0.14681	196.511	12.43	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	173.01110		0.17301	244.21020	0.24421	173.011	12.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/03/2013	Any day expiry	9.04	Call	186.88010		0.18688	140.12110	0.14012	186.880	12.45	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	183.38010		0.18338	257.52110	0.25752	183.380	12.45	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	182.19310		0.18219	136.88690	0.13689	182.193	12.47	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	188.69310		0.18869	264.28690	0.26429	188.693	12.47	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,046.24310		1.04624	926.69420	0.92669	1,046.243	13.85	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	2.74310		0.00274	4.09420	0.00409	2.743	13.85	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			9.08120		9.08120	8.95960	8.95960		12.72	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	253.00580		0.25301	202.82740	0.20283	253.006	12.71	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	211.80580		0.21181	283.22740	0.28323	211.806	12.71	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	248.16250		0.24816	199.28920	0.19929	248.163	12.72	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	216.96250		0.21696	289.68920	0.28969	216.963	12.72	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	243.87780		0.24388	195.81260	0.19581	243.878	12.77	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	222.67780		0.22268	296.21260	0.29621	222.678	12.77	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,088.36980		1.08837	969.94180	0.96994	1,088.370	13.52	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	7.16980		0.00717	10.34180	0.01034	7.170	13.52	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	262.90190		0.26290	210.09370	0.21009	262.902	12.68	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	201.70190		0.20170	270.49370	0.27049	201.702	12.68	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.18670		9.18670	9.06360	9.06360		13.94	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	348.33740		0.34834	301.27350	0.30127	348.337	13.97	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	371.63740		0.37164	447.67350	0.44767	371.637	13.97	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	188.43800		0.18844	164.55620	0.16456	188.438	16.06	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	801.73800		0.80174	900.95620	0.90096	801.738	16.06	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	356.19890		0.35620	307.90620	0.30791	356.199	13.91	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	359.49890		0.35950	434.30620	0.43431	359.499	13.91	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	352.15310		0.35215	304.57100	0.30457	352.153	13.94	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	365.45310		0.36545	440.97100	0.44097	365.453	13.94	0.00	0	1,400.00
DAUS	On 26/08/2013	Any day expiry			9.22890		9.22890	9.10510	9.10510		14.16	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	376.12410		0.37612	330.65630	0.33066	376.124	14.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.30	Put	447.22410		0.44722	525.55630	0.52556	447.224	14.49	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	372.54850		0.37255	327.53580	0.32754	372.548	14.52	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	453.64850		0.45365	532.43580	0.53244	453.648	14.52	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	229.71880		0.22972	203.65980	0.20366	229.719	16.25	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	840.81880		0.84082	938.55980	0.93856	840.819	16.25	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	398.38250		0.39838	350.11840	0.35012	398.383	14.29	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	409.48250		0.40948	485.01840	0.48502	409.483	14.29	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	379.73770		0.37974	333.81390	0.33381	379.738	14.45	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	440.83770		0.44084	518.71390	0.51871	440.838	14.45	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.26260		9.26260	9.13820	9.13820		14.43	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	418.32490		0.41832	371.45580	0.37146	418.325	14.62	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	465.72490		0.46572	543.25580	0.54326	465.725	14.62	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	259.69100		0.25969	232.41010	0.23241	259.691	16.39	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	877.09100		0.87709	974.21010	0.97421	877.091	16.39	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	429.47940		0.42948	381.29890	0.38130	429.479	14.53	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	446.87940		0.44688	523.09890	0.52310	446.879	14.53	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	425.72480		0.42572	377.98570	0.37799	425.725	14.56	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	453.12480		0.45312	529.78570	0.52979	453.125	14.56	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	422.00670		0.42201	374.70570	0.37471	422.007	14.59	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	459.40670		0.45941	536.50570	0.53651	459.407	14.59	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.42960		9.42960	9.29970	9.29970		15.47	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	742.52410		0.74252	675.51550	0.67552	742.524	14.68	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	422.92410		0.42292	485.81550	0.48582	422.924	14.68	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	751.72060		0.75172	683.88900	0.68389	751.721	14.63	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	412.12060		0.41212	474.18900	0.47419	412.121	14.63	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	747.10790		0.74711	679.68670	0.67969	747.108	14.66	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	417.50790		0.41751	479.98670	0.47999	417.508	14.66	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.43790		9.43790	9.30770	9.30770		15.61	0.00	0	3,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 19/03/2014	Any day expiry	9.11	Call	761.20290	0.76120	695.16730	0.69517	761.203	14.70	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.11	Put	433.30290	0.43330	497.46730	0.49747	433.303	14.70	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.09	Call	770.34830	0.77035	703.51670	0.70352	770.348	14.64	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.09	Put	422.44830	0.42245	485.81670	0.48582	422.448	14.64	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.10	Call	765.75960	0.76576	699.32870	0.69933	765.760	14.67	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.10	Put	427.85960	0.42786	491.62870	0.49163	427.860	14.67	0.00	0	0.00	
EL28	On 07/02/2013	Bond Future			114.29851	114.29851	114.26691	114.26691			0.00	0	0.00	
EL28	On 07/02/2013	Bond Future	113.01	Call	1,288.51000	1.28851	1,256.91000	1.25691	1,288.510		0.00	0	0.00	
EL28	On 07/02/2013	Bond Future	113.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
EL28	On 07/02/2013	Bond Future	112.99	Call	1,308.51000	1.30851	1,276.91000	1.27691	1,308.510		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	1,298.51000	1.29851	1,266.91000	1.26691	1,298.510		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	
ES18	On 20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
ES23	On 25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
ES26	On 02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
ES33	On 07/02/2013	Bond Future			8.74524	91.30206	8.65710	92.06566			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	1,793.87000	1.79387	1,030.27000	1.03027	1,793.870		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	1,705.18000	1.70518	941.58000	0.94158	1,705.180		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	1,616.62000	1.61662	853.02000	0.85302	1,616.620		0.00	0	0.00	
ES33	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
GOVI	On 07/02/2013	GOVI			435.45500	435.45500	437.17100	437.17100			0.00	0	335.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 07/02/2013	GOVI	432.99	Call	24,650.00000		2.46500	41,810.00000	4.18100	24,650.000		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	24,550.00000		2.45500	41,710.00000	4.17100	24,550.000		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	24,450.00000		2.44500	41,610.00000	4.16100	24,450.000		0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI			440.97400		440.97400	442.68100	442.68100			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	79,840.00000		7.98400	96,910.00000	9.69100	79,840.000		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	79,740.00000		7.97400	96,810.00000	9.68100	79,740.000		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	79,640.00000		7.96400	96,710.00000	9.67100	79,640.000		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
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 07/02/2013	Index Future			199.79200		199.79200	200.45900	200.45900			0.00	0	585.00
IGOV	On 02/05/2013	Index Future			202.32400		202.32400	202.98600	202.98600			0.00	0	23.00
ILBI	On 07/02/2013	Index Future			542.76700		542.76700	543.35800	543.35800			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00		0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.06000		94.94000	5.05000	94.95000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.04000		94.96000	5.02000	94.98000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.01000		94.99000	4.99000	95.01000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.00000		95.00000	4.98000	95.02000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.97000		95.03000	4.96000	95.04000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			4.96000		95.04000	4.94000	95.06000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.97000		95.03000	4.95000	95.05000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.02000		94.98000	5.00000	95.00000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.12000		94.88000	5.09000	94.91000				0.00	0	1,500.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.24000		94.76000	5.20000	94.80000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.37000		94.63000	5.34000	94.66000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.51000		94.49000	5.49000	94.51000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.60500		7.60500	7.48520	7.48520		8.43		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	716.05180		0.71605	597.32220	0.59732	716.052	11.05		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	1.05180		0.00105	2.12220	0.00212	1.052	11.05		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	706.11570		0.70612	587.46170	0.58746	706.116	10.99		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	1.11570		0.00112	2.26170	0.00226	1.116	10.99		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	696.18360		0.69618	577.61040	0.57761	696.184	10.93		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	1.18360		0.00118	2.41040	0.00241	1.184	10.93		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.65310		7.65310	7.53280	7.53280		10.21		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	388.16960		0.38817	303.19530	0.30320	388.170	10.32		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	75.06960		0.07507	110.39530	0.11040	75.070	10.32		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	380.83810		0.38084	296.77220	0.29677	380.838	10.32	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	77.73810		0.07774	113.97220	0.11397	77.738	10.32	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	373.57570		0.37358	290.42780	0.29043	373.576	10.31	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	80.47570		0.08048	117.62780	0.11763	80.476	10.31	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			6.77962		110.51383	6.70511	111.07598			0.00	0	1,632.00
R023	On 07/02/2013	Bond Future	7.04	Call	1,935.10000		1.93510	2,497.25000	2.49725	1,935.100		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	2,008.52000		2.00852	2,570.67000	2.57067	2,008.520		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	2,081.87000		2.08187	2,644.02000	2.64402	2,081.870		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			6.82732		107.93900	6.75115	108.50169			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.05	Call	1,623.42000		1.62342	2,186.11000	2.18611	1,623.420		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	1,695.58000		1.69558	2,258.27000	2.25827	1,695.580		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,551.20000		1.55120	2,113.89000	2.11389	1,551.200		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.87898		109.37354	6.80192	109.92953			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,903.72000		2.90372	3,459.71000	3.45971	2,903.720		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	2,973.09000		2.97309	3,529.08000	3.52908	2,973.090		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	3,042.40000		3.04240	3,598.39000	3.59839	3,042.400		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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 07/02/2013	Bond Future			5.36920	124.96890	5.34162	125.04264		1.86	0.00	0	6,033.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,402.77000	2.40277	2,476.51000	2.47651	2,402.770	2.01	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	0.00000	0.00000	0.00000	0.00000	0.000	2.01	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,973.79000	2.97379	3,047.53000	3.04753	2,973.790	2.01	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	0.00000	0.00000	0.00000	0.00000	0.000	2.01	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,489.80000	3.48980	3,563.54000	3.56354	3,489.800	2.01	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	2.01	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,618.34000	3.61834	3,692.08000	3.69208	3,618.340	2.01	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.00000	0.00000	0.00000	0.00000	0.000	2.01	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,746.70000	3.74670	3,820.44000	3.82044	3,746.700	2.01	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.37601	119.68055	5.34826	119.74805		1.80	0.00	0	13,241.00
R157	On 02/05/2013	Bond Future	5.35	Call	419.76000	0.41976	465.21000	0.46521	419.760	1.81	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	483.03000	0.48303	460.98000	0.46098	483.030	1.81	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	431.69000	0.43169	477.71000	0.47771	431.690	1.81	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	470.63000	0.47063	449.15000	0.44915	470.630	1.81	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	408.04000	0.40804	452.90000	0.45290	408.040	1.81	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	495.65000	0.49565	473.01000	0.47301	495.650	1.81	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.39985	116.15054	5.36356	116.21917		1.59	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	887.72000	0.88772	934.25000	0.93425	887.720	1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	491.36000	0.49136	469.26000	0.46926	491.360	1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	864.86000	0.86486	910.83000	0.91083	864.860	1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	506.14000	0.50614	483.48000	0.48348	506.140	1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	876.25000	0.87625	922.50000	0.92250	876.250	1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	498.71000	0.49871	476.33000	0.47633	498.710	1.63	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7.31576	128.95005	7.25172	129.60698		11.32	12,895,005.00	100	60,997.00
R186	On 07/02/2013	Bond Future	7.00	Call	201.35000	0.20135	345.27000	0.34527	201.350	11.22	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	3,486.71000	3.48671	2,973.70000	2.97370	3,486.710	11.22	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	876.74000	0.87674	1,230.76000	1.23076	876.740	11.32	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	1,551.37000	1.55137	1,248.46000	1.24846	1,551.370	11.32	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Call	1,057.04000	1.05704	1,446.53000	1.44653	1,057.040	11.34	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Put	1,320.72000	1.32072	1,053.28000	1.05328	1,320.720	11.34	132,072.00	100	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	4,429.89000	4.42989	5,062.47000	5.06247	4,429.890	11.61	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	97.45000	0.09745	73.10000	0.07310	97.450	11.61	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	6,745.96000	6.74596	7,399.85000	7.39985	6,745.960	11.76	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	12.69000	0.01269	9.65000	0.00965	12.690	11.76	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.45	Call	10,890.86000	10.89086	11,547.78000	11.54778	10,890.860	11.91	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	0.09000	0.00009	0.08000	0.00008	0.090	11.91	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	11,070.87000	11.07087	11,727.79000	11.72779	11,070.870	11.91	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	0.07000	0.00007	0.06000	0.00006	0.070	11.91	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	2,344.90000	2.34490	2,888.97000	2.88897	2,344.900	11.47	0.00	0	540.00
R186	On 07/02/2013	Bond Future	7.50	Put	481.03000	0.48103	368.17000	0.36817	481.030	11.47	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Call	11,340.16000	11.34016	11,997.08000	11.99708	11,340.160	11.91	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	0.05000	0.00005	0.04000	0.00004	0.050	11.91	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Call	11,787.00000	11.78700	12,443.93000	12.44393	11,787.000	11.91	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	0.02000	0.00002	0.02000	0.00002	0.020	11.91	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	9,711.32000	9.71132	10,368.17000	10.36817	9,711.320	11.91	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	0.47000	0.00047	0.39000	0.00039	0.470	11.91	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future			7.37482	130.51143	7.30954	131.16885		11.62	0.00	0	3,850.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,246.41000	3.24641	3,644.70000	3.64470	3,246.410	11.70	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	3,094.21000	3.09421	2,835.08000	2.83508	3,094.210	11.70	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,297.89000	3.29789	3,699.39000	3.69939	3,297.890	11.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 02/05/2013	Bond Future	7.40	Put	3,045.57000		3.04557	2,789.65000	2.78965	3,045.570	11.70	456,835.50	150	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,349.82000		3.34982	3,754.52000	3.75452	3,349.820	11.71	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	2,997.49000		2.99749	2,744.77000	2.74477	2,997.490	11.71	0.00	0	0.00
R186	On 02/05/2013	Bond Future	6.75	Call	938.66000		0.93866	1,125.62000	1.12562	938.660	11.47	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	7,430.80000		7.43080	6,960.34000	6.96034	7,430.800	11.47	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.51561		128.72547	7.44571	129.40014		12.28	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	9,071.84000		9.07184	9,588.11000	9.58811	9,071.840	12.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,173.62000		3.17362	3,015.22000	3.01522	3,173.620	12.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	9,131.96000		9.13196	9,649.57000	9.64957	9,131.960	12.67	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,143.92000		3.14392	2,986.86000	2.98686	3,143.920	12.67	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	12,840.57000		12.84057	13,423.50000	13.42350	12,840.570	12.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,717.67000		1.71767	1,625.93000	1.62593	1,717.670	12.87	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	9,011.87000		9.01187	9,526.79000	9.52679	9,011.870	12.65	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,203.57000		3.20357	3,043.82000	3.04382	3,203.570	12.65	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			217.37420		217.37420	217.91121	217.91121			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,384.20000		4.38420	4,921.21000	4.92121	4,384.200		0.00	0	0.00
R189	On 07/02/2013	Bond Future	212.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Call	4,374.20000		4.37420	4,911.21000	4.91121	4,374.200		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	4,364.20000		4.36420	4,901.21000	4.90121	4,364.200		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 07/02/2013	Bond Future			286.79046		286.79046	286.98460	286.98460			0.00	0	2,633.00
R197	On 07/02/2013	Bond Future	278.99	Call	7,800.46000		7.80046	7,994.60000	7.99460	7,800.460		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	7,790.46000		7.79046	7,984.60000	7.98460	7,790.460		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	7,780.46000		7.78046	7,974.60000	7.97460	7,780.460		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			290.41971		290.41971	290.60147	290.60147			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,029.71000		8.02971	8,211.47000	8.21147	8,029.710		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	8,019.71000		8.01971	8,201.47000	8.20147	8,019.710		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	8,009.71000		8.00971	8,191.47000	8.19147	8,009.710		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			5.09830		107.64688	5.06866	107.70093		1.24	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	32.59000		0.03259	47.20000	0.04720	32.590	1.24	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	248.53000		0.24853	209.09000	0.20909	248.530	1.24	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	909.47000		0.90947	963.50000	0.96350	909.470	1.31	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	0.05000		0.00005	0.03000	0.00003	0.050	1.31	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	1,983.67000		1.98367	2,037.72000	2.03772	1,983.670	1.36	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.36	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,072.54000		2.07254	2,126.59000	2.12659	2,072.540	1.36	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.36	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,161.31000		2.16131	2,215.36000	2.21536	2,161.310	1.36	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.36	0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.06987		108.95027	5.03953	108.99884		1.06	0.00	0	4.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 02/05/2013	Bond Future	4.05	Call	0.30000		0.00030	0.53000	0.00053	0.300	0.99	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,649.28000		1.64928	1,600.94000	1.60094	1,649.280	0.99	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.33000		0.00033	0.59000	0.00059	0.330	0.99	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,632.97000		1.63297	1,584.66000	1.58466	1,632.970	0.99	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.27000		0.00027	0.48000	0.00048	0.270	0.99	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,665.58000		1.66558	1,617.22000	1.61722	1,665.580	0.99	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.95897		107.46714	4.91407	107.51642		0.89	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	256.04000		0.25604	282.39000	0.28239	256.040	0.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	430.68000		0.43068	407.75000	0.40775	430.680	0.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	260.65000		0.26065	287.63000	0.28763	260.650	0.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	424.29000		0.42429	401.99000	0.40199	424.290	0.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	251.49000		0.25149	277.19000	0.27719	251.490	0.88	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	437.13000		0.43713	413.55000	0.41355	437.130	0.88	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 07/02/2013	Bond Future			215.16827		215.16827	217.14775	217.14775			0.00	0	50,656.00
R202	On 07/02/2013	Bond Future	204.99	Call	10,178.27000		10.17827	12,157.75000	12.15775	10,178.270		0.00	0	0.00
R202	On 07/02/2013	Bond Future	204.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Call	10,168.27000		10.16827	12,147.75000	12.14775	10,168.270		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Call	10,158.27000		10.15827	12,137.75000	12.13775	10,158.270		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future			217.89105		217.89105	219.88444	219.88444			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	6,851.05000		6.85105	8,844.44000	8.84444	6,851.050		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	6,841.05000		6.84105	8,834.44000	8.83444	6,841.050		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 02/05/2013	Bond Future	211.06	Call	6,831.05000		6.83105	8,824.44000	8.82444	6,831.050		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 07/02/2013	Bond Future			5.79197		113.18605	5.77146	113.27245		3.97	0.00	0	19,398.00
R203	On 07/02/2013	Bond Future	5.54	Call	53.44000		0.05344	72.68000	0.07268	53.440	3.94	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,120.71000		1.12071	1,053.55000	1.05355	1,120.710	3.94	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,361.00000		1.36100	1,446.00000	1.44600	1,361.000	4.07	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	31.76000		0.03176	30.36000	0.03036	31.760	4.07	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,729.15000		2.72915	2,815.61000	2.81561	2,729.150	4.17	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	0.53000		0.00053	0.59000	0.00059	0.530	4.17	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	3,136.11000		3.13611	3,222.53000	3.22253	3,136.110	4.19	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	0.12000		0.00012	0.14000	0.00014	0.120	4.19	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,541.49000		3.54149	3,627.90000	3.62790	3,541.490	4.22	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	0.02000		0.00002	0.03000	0.00003	0.020	4.22	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,706.74000		4.70674	4,793.14000	4.79314	4,706.740	4.24	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.24	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,540.80000		5.54080	5,627.20000	5.62720	5,540.800	4.24	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.24	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,932.79000		2.93279	3,019.23000	3.01923	2,932.790	4.18	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	0.25000		0.00025	0.29000	0.00029	0.250	4.18	0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.82208		110.40010	5.80190	110.48107		3.98	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,084.26000		1.08426	1,152.73000	1.15273	1,084.260	4.02	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	772.28000		0.77228	759.78000	0.75978	772.280	4.02	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,106.81000		1.10681	1,175.76000	1.17576	1,106.810	4.02	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	754.87000		0.75487	742.85000	0.74285	754.870	4.02	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,061.96000		1.06196	1,129.94000	1.12994	1,061.960	4.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 02/05/2013	Bond Future	5.89	Put	789.96000		0.78996	776.97000	0.77697	789.960	4.01	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.90438		109.26334	5.88118	109.34586		3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,033.82000		107.03382	107,116.34000	107.11634	107,033.820	4.06	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.06	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,633.51000		1.63351	1,726.80000	1.72680	1,633.510	3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,329.60000		1.32960	1,340.37000	1.34037	1,329.600	3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,652.60000		1.65260	1,746.53000	1.74653	1,652.600	3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,313.26000		1.31326	1,324.67000	1.32467	1,313.260	3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,672.20000		1.67220	1,766.38000	1.76638	1,672.200	3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,297.45000		1.29745	1,309.11000	1.30911	1,297.450	3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,149.18000		1.14918	1,222.26000	1.22226	1,149.180	3.79	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,843.04000		1.84304	1,833.60000	1.83360	1,843.040	3.79	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 07/02/2013	Bond Future			6.04748		110.65975	6.02241	110.78892		5.46	0.00	0	16,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	6,174.69000		6.17469	6,303.86000	6.30386	6,174.690	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	6,938.37000		6.93837	7,067.54000	7.06754	6,938.370	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	9,280.50000		9.28050	9,409.67000	9.40967	9,280.500	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	9,511.06000		9.51106	9,640.23000	9.64023	9,511.060	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	9,740.98000		9.74098	9,870.15000	9.87015	9,740.980	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.82	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.08618		111.99962	6.06110	112.12406		5.43	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,875.18000		1.87518	1,963.21000	1.96321	1,875.180	5.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 02/05/2013	Bond Future	6.30	Put	821.31000		0.82131	784.90000	0.78490	821.310	5.53	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,906.51000		1.90651	1,995.19000	1.99519	1,906.510	5.53	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	803.66000		0.80366	767.90000	0.76790	803.660	5.53	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,844.11000		1.84411	1,931.48000	1.93148	1,844.110	5.52	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	839.25000		0.83925	802.18000	0.80218	839.250	5.52	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.18481		110.98290	6.15674	111.11007		5.33	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,367.64000		2.36764	2,473.65000	2.47365	2,367.640	5.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,847.69000		1.84769	1,826.53000	1.82653	1,847.690	5.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,392.73000		2.39273	2,499.52000	2.49952	2,392.730	5.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,827.78000		1.82778	1,807.40000	1.80740	1,827.780	5.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,427.22000		4.42722	4,554.36000	4.55436	4,427.220	5.57	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	812.56000		0.81256	812.53000	0.81253	812.560	5.57	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,342.68000		2.34268	2,447.91000	2.44791	2,342.680	5.34	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,867.75000		1.86775	1,845.81000	1.84581	1,867.750	5.34	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 07/02/2013	Bond Future			5.12942		102.68388	5.10130	102.70935		0.51	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	0.01000		0.00001	0.05000	0.00005	0.010	0.49	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	335.49000		0.33549	310.06000	0.31006	335.490	0.49	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	7.22000		0.00722	11.75000	0.01175	7.220	0.51	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	124.55000		0.12455	103.61000	0.10361	124.550	0.51	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	739.13000		0.73913	764.60000	0.76460	739.130	0.57	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.57	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	783.89000		0.78389	809.36000	0.80936	783.890	0.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/02/2013	Bond Future	6.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.57	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	828.63000	0.82863	854.10000	0.85410	828.630	0.57	0.57	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.57	0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.08630	103.92718	5.05707	103.94711			0.43	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.40	0.40	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,161.06000	1.16106	1,141.13000	1.14113	1,161.060	0.40	0.40	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.40	0.40	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,154.11000	1.15411	1,134.18000	1.13418	1,154.110	0.40	0.40	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.40	0.40	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,168.01000	1.16801	1,148.08000	1.14808	1,168.010	0.40	0.40	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.38845	102.95776	4.27745	102.97765			0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	43.55000	0.04355	49.57000	0.04957	43.550	0.14	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	59.39000	0.05939	45.52000	0.04552	59.390	0.14	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	44.37000	0.04437	50.50000	0.05050	44.370	0.14	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	58.42000	0.05842	44.66000	0.04466	58.420	0.14	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	42.75000	0.04275	48.66000	0.04866	42.750	0.14	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	60.39000	0.06039	46.41000	0.04641	60.390	0.14	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			6.29351	105.85477	6.24364	106.14059			6.56	0.00	0	4,309.00
R207	On 07/02/2013	Bond Future	7.66	Call	7,474.38000	7.47438	7,760.20000	7.76020	7,474.380	6.95	6.95	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	0.00000	0.00000	0.00000	0.00000	0.000	6.95	6.95	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	8,202.66000	8.20266	8,488.48000	8.48848	8,202.660	6.95	6.95	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	6.95	6.95	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	10,246.84000	10.24684	10,532.66000	10.53266	10,246.840	6.95	6.95	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	0.00000	0.00000	0.00000	0.00000	0.000	6.95	6.95	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	10,498.60000	10.49860	10,784.42000	10.78442	10,498.600	6.95	6.95	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	6.95	6.95	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	10,749.54000	10.74954	11,035.36000	11.03536	10,749.540	6.95	6.95	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/02/2013	Bond Future	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	6.95	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.33876	107.13647	6.28778	107.41971		6.81	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,852.73000	1.85273	2,060.36000	2.06036	1,852.730	6.87	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,237.92000	1.23792	1,162.31000	1.16231	1,237.920	6.87	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,884.19000	1.88419	2,093.48000	2.09348	1,884.190	6.88	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,214.33000	1.21433	1,140.38000	1.14038	1,214.330	6.88	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,821.55000	1.82155	2,027.52000	2.02752	1,821.550	6.87	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,261.83000	1.26183	1,184.56000	1.18456	1,261.830	6.87	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.44818	106.38213	6.39191	106.67252		6.86	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,291.43000	3.29143	3,520.86000	3.52086	3,291.430	6.93	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,003.88000	2.00388	1,942.92000	1.94292	2,003.880	6.93	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,321.70000	3.32170	3,551.88000	3.55188	3,321.700	6.94	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,983.43000	1.98343	1,923.22000	1.92322	1,983.430	6.94	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,261.29000	3.26129	3,489.96000	3.48996	3,261.290	6.93	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,024.50000	2.02450	1,962.78000	1.96278	2,024.500	6.93	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 07/02/2013	Bond Future			6.43328	104.47396	6.37345	104.85366		7.61	0.00	0	19,911.00
R208	On 07/02/2013	Bond Future	8.00	Call	9,349.99000	9.34999	9,729.69000	9.72969	9,349.990	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	9,630.44000	9.63044	10,010.14000	10.01014	9,630.440	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	0.00000	0.00000	0.00000	0.00000	0.000	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	13,871.13000	13.87113	14,250.83000	14.25083	13,871.130	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	0.00000	0.00000	0.00000	0.00000	0.000	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	26.38000	0.02638	58.16000	0.05816	26.380	7.46	0.00	0	12,250.00

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	6.00	Put	2,815.93000		2.81593	2,468.01000	2.46801	2,815.930	7.46	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	8,103.32000		8.10332	8,483.02000	8.48302	8,103.320	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	8,502.24000		8.50224	8,881.94000	8.88194	8,502.240	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	9,068.48000		9.06848	9,448.18000	9.44818	9,068.480	8.07	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.07	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.47621		102.34599	6.41506	102.72426		8.05	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,338.78000		2.33878	2,598.51000	2.59851	2,338.780	8.12	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,212.22000		1.21222	1,093.68000	1.09368	1,212.220	8.12	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,265.30000		2.26530	2,521.19000	2.52119	2,265.300	8.11	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,260.58000		1.26058	1,138.20000	1.13820	1,260.580	8.11	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,301.90000		2.30190	2,559.71000	2.55971	2,301.900	8.12	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,236.23000		1.23623	1,115.77000	1.11577	1,236.230	8.12	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.58289		101.75233	6.51624	102.14040		8.26	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,710.33000		3.71033	3,966.73000	3.96673	3,710.330	8.41	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,401.60000		2.40160	2,269.93000	2.26993	2,401.600	8.41	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,309.22000		6.30922	6,628.03000	6.62803	6,309.220	8.72	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,150.16000		1.15016	1,080.90000	1.08090	1,150.160	8.72	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,644.45000		3.64445	3,898.66000	3.89866	3,644.450	8.40	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,450.13000		2.45013	2,316.27000	2.31627	2,450.130	8.40	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,677.32000		3.67732	3,932.63000	3.93263	3,677.320	8.40	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,425.77000		2.42577	2,293.01000	2.29301	2,425.770	8.40	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 07/02/2013	Bond Future			8.14115		82.74492	8.05233	83.52860		15.00		0.00	0	8,087.00
R209	On 07/02/2013	Bond Future	8.63	Call	4,163.51000		4.16351	4,926.24000	4.92624	4,163.510	15.33		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	52.98000		0.05298	32.03000	0.03203	52.980	15.33		0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	5,707.90000		5.70790	6,487.61000	6.48761	5,707.900	15.43		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	9.65000		0.00965	5.68000	0.00568	9.650	15.43		0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	6,629.06000		6.62906	7,411.49000	7.41149	6,629.060	15.49		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	3.02000		0.00302	1.77000	0.00177	3.020	15.49		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	7,461.54000		7.46154	8,244.84000	8.24484	7,461.540	15.51		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	0.93000		0.00093	0.55000	0.00055	0.930	15.51		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	7,760.97000		7.76097	8,544.41000	8.54441	7,760.970	15.51		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	0.59000		0.00059	0.35000	0.00035	0.590	15.51		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	7,009.06000		7.00906	7,792.00000	7.79200	7,009.060	15.51		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	1.80000		0.00180	1.06000	0.00106	1.800	15.51		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	7,386.40000		7.38640	8,169.65000	8.16965	7,386.400	15.51		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	1.04000		0.00104	0.61000	0.00061	1.040	15.51		0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.20138		80.60517	8.11091	81.39359		16.67		0.00	0	97.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,059.68000		2.05968	2,453.53000	2.45353	2,059.680	16.68		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,741.71000		3.74171	3,347.14000	3.34714	3,741.710	16.68		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,988.76000		1.98876	2,374.67000	2.37467	1,988.760	16.67		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,849.70000		3.84970	3,447.19000	3.44719	3,849.700	16.67		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,023.78000		2.02378	2,413.66000	2.41366	2,023.780	16.67		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,795.19000		3.79519	3,396.65000	3.39665	3,795.190	16.67		0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.34286		79.66773	8.24729	80.47729		19.29		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,536.13000		7.53613	8,115.57000	8.11557	7,536.130	19.76		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,755.91000		3.75591	3,525.79000	3.52579	3,755.910	19.76		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,917.52000		10.91752	11,590.53000	11.59053	10,917.520	20.14		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,049.94000		2.04994	1,913.39000	1.91339	2,049.940	20.14		0.00	0	180.00

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	Call	7,442.51000		7.44251	8,018.74000	8.01874	7,442.510	19.74	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,818.33000		3.81833	3,585.00000	3.58500	3,818.330	19.74	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	7,489.27000		7.48927	8,067.11000	8.06711	7,489.270	19.75	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,787.01000		3.78701	3,555.29000	3.55529	3,787.010	19.75	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			166.19601		166.19601	166.15716	166.15716			0.00	0	1,237.00
R210	On 07/02/2013	Bond Future	156.99	Call	9,206.01000		9.20601	9,167.16000	9.16716	9,206.010		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	9,196.01000		9.19601	9,157.16000	9.15716	9,196.010		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	9,186.01000		9.18601	9,147.16000	9.14716	9,186.010		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			166.44188		166.44188	166.39408	166.39408			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	5,301.88000		5.30188	5,254.08000	5.25408	5,301.880		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	5,291.88000		5.29188	5,244.08000	5.24408	5,291.880		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	5,281.88000		5.28188	5,234.08000	5.23408	5,281.880		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			126.49540		126.49540	126.28653	126.28653			0.00	0	522.00

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	Call	3,505.40000	3.50540	3,296.53000	3.29653	3,505.400		0.00	0	0.00
R211	On 07/02/2013	Bond Future	122.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Call	3,495.40000	3.49540	3,286.53000	3.28653	3,495.400		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	3,485.40000	3.48540	3,276.53000	3.27653	3,485.400		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future			128.09617	128.09617	127.87817	127.87817			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,406.17000	2.40617	2,188.17000	2.18817	2,406.170		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	2,396.17000	2.39617	2,178.17000	2.17817	2,396.170		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	2,386.17000	2.38617	2,168.17000	2.16817	2,386.170		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 07/02/2013	Bond Future			133.03436	133.03436	133.17116	133.17116			0.00	0	10,659.00
R212	On 07/02/2013	Bond Future	128.99	Call	4,044.36000	4.04436	4,181.16000	4.18116	4,044.360		0.00	0	0.00
R212	On 07/02/2013	Bond Future	128.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Call	4,034.36000	4.03436	4,171.16000	4.17116	4,034.360		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Call	4,024.36000	4.02436	4,161.16000	4.16116	4,024.360		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future			134.71796	134.71796	134.84955	134.84955			0.00	0	2,511.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,627.96000	3.62796	3,759.55000	3.75955	3,627.960		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	3,617.96000	3.61796	3,749.55000	3.74955	3,617.960		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	3,607.96000	3.60796	3,739.55000	3.73955	3,607.960		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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/02/2013	Bond Future			7.86651	94.90742	7.79777	95.52748		14.67	0.00	0	10,414.00
R213	On 07/02/2013	Bond Future	8.90	Call	8,636.07000	8.63607	9,256.06000	9.25606	8,636.070	15.15	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	0.73000	0.00073	0.66000	0.00066	0.730	15.15	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	9,022.82000	9.02282	9,642.85000	9.64285	9,022.820	15.15	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	0.42000	0.00042	0.39000	0.00039	0.420	15.15	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	9,407.03000	9.40703	10,027.08000	10.02708	9,407.030	15.15	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	0.24000	0.00024	0.23000	0.00023	0.240	15.15	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	9,788.68000	9.78868	10,408.73000	10.40873	9,788.680	15.15	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	0.14000	0.00014	0.13000	0.00013	0.140	15.15	0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.92571	92.52237	7.85581	93.14447		15.71	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,758.77000	2.75877	3,148.68000	3.14868	2,758.770	15.78	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	3,343.41000	3.34341	3,111.22000	3.11122	3,343.410	15.78	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,676.17000	2.67617	3,060.32000	3.06032	2,676.170	15.77	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3,439.83000	3.43983	3,201.88000	3.20188	3,439.830	15.77	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,717.29000	2.71729	3,104.32000	3.10432	2,717.290	15.77	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	3,391.38000	3.39138	3,156.31000	3.15631	3,391.380	15.77	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.06899	91.51874	7.99491	92.15739		16.67	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,928.38000	7.92838	8,454.19000	8.45419	7,928.380	17.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,454.70000	3.45470	3,341.86000	3.34186	3,454.700	17.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,828.73000	7.82873	8,352.30000	8.35230	7,828.730	17.07	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,514.65000	3.51465	3,399.57000	3.39957	3,514.650	17.07	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,878.50000	7.87850	8,403.20000	8.40320	7,878.500	17.08	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,484.56000	3.48456	3,370.61000	3.37061	3,484.560	17.08	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

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			8.18609		84.53136	8.09728	85.36086		16.28	0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	3,732.50000		3.73250	4,521.64000	4.52164	3,732.500	16.60	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	127.99000		0.12799	87.63000	0.08763	127.990	16.60	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	3,810.12000		3.81012	4,601.83000	4.60183	3,810.120	16.60	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	119.73000		0.11973	81.94000	0.08194	119.730	16.60	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	3,888.03000		3.88803	4,682.19000	4.68219	3,888.030	16.61	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	111.93000		0.11193	76.59000	0.07659	111.930	16.61	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			1.44890		1.44890	1.42950	1.42950		12.77	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,592.02220		0.15920	1,399.72960	0.13997	1,592.022	13.44	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	3.02220		0.00030	4.72960	0.00047	3.022	13.44	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,492.90600		0.14929	1,301.07410	0.13011	1,492.906	13.12	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	3.90600		0.00039	6.07410	0.00061	3.906	13.12	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,394.67840		0.13947	1,204.10520	0.12041	1,394.678	13.02	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	5.67840		0.00057	9.10520	0.00091	5.678	13.02	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.46040		1.46040	1.44110	1.44110		13.50	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	891.48540		0.08915	758.73130	0.07587	891.485	12.85	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	187.48540		0.01875	247.73130	0.02477	187.485	12.85	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	821.37510		0.08214	695.43280	0.06954	821.375	12.86	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	217.37510		0.02174	284.43280	0.02844	217.375	12.86	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	758.47230		0.07585	640.26610	0.06403	758.472	12.98	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	254.47230		0.02545	329.26610	0.03293	254.472	12.98	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>498,959,199.70</b>	<b>162,268</b>	<b>1 477 315.00</b>

### i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		11.68243	99.94188	11.59591			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	23.32147	108.85858	23.15409				871,957,225,800.00	8,010,000	4,005,000.00
AA04	On 22/03/2017	Spot Bond	100.00011	9.43755	100.00011	9.36762				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	111.70673	11.74964	111.70673	11.66354				0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond	100.63261	0.01867	100.63261	0.01853				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	100.64155	0.00760	100.64155	0.00755				0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	46.31615	8.00000	46.28605				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	101.73855	10.28627	101.73855	10.21640				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	105.29362	25.10086	105.29362	24.92551				340,519,567,080.00	3,234,000	14,710,000.00
AB07	On 07/03/2014	Spot Bond	105.62267	47.55967	105.62267	47.22659				992,853,098,000.00	9,400,000	12,600,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	11.26915	100.96284	11.18675				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	13.43494	111.66393	13.33651				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	59.54468	100.00003	58.97640				0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	77.77084	215.58145	76.77510				0.00	0	8,653,000.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	29.49709	134.94825	29.22808				21,051,927,000.00	156,000	3,794,000.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.60171	269.82094	2.56535				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	22.46840	100.53123	22.30473				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	40.86809	100.25380	40.56455				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	100.10451	12.76539	100.10451	12.67070			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	8.24161	100.10764	8.18047			0.00	0	1,000,000.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.78066	100.11256	7.72294			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	7.84399	100.11573	7.78580			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	27.56616	113.03853	27.36222			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	22.10352	102.88112	21.93552			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	33.76644	106.71879	33.52795			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	28.60397	101.43096	28.38929			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	22.41551	100.69530	22.24837			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	11.03679	101.53927	10.95388			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	15.45630	101.47729	15.34026			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	9.31011	101.61005	9.24012			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	105.48180	104.93328	104.63077			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	67.02308	108.48706	66.54339		216,974,120.00	2,000	1,300,000.00	
ABL8B	On 19/09/2013	Spot Bond	101.57306	61.05614	101.57306	60.46553		0.00	0	0.00	
ABL9	On 19/02/2013	Spot Bond	100.00000	102.68572	100.00000	101.89583		0.00	0	0.00	
ABLC04	On 15/02/2013	Spot Bond	100.00000	95.30026	100.00000	94.55959		0.00	0	0.00	
ABLC07	On 15/02/2013	Spot Bond	100.57314	100.49088	100.57314	99.70563		0.00	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	77.80128	215.26681	76.80620			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	40.29672	133.33110	39.93243		14,666,421,000.00		110,000	55,000.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	21.45922	122.14204	21.27727			0.00	0	5,527,000.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.96048	113.35700	8.88856			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	16.16851	123.70523	16.03998			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	16.36335	102.18114	16.23974			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.70091	99.83242	10.62173			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	10.75632	99.82309	10.67673			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	11.28409	99.81405	11.20061			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.07397	106.48741	5.03530			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	21.13619	100.00000	20.97955			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	3.68685	165.75435	3.64811			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	12.51191	157.68318	12.38497			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	2.98347	170.05600	2.95154			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	129.94944	143.83197	128.53425			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.49822	172.68858	3.46038			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	77.77472	215.54135	76.77906			0.00	0	13,593,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN23	On 31/03/2013	Spot Bond	215.58717	77.77029	215.58717	76.77453			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	90.82260	100.00000	90.18895			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.71466	71.58015	6.68501			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.71466	71.58015	6.68501			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	97.03579	100.36979	96.31102			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	12.14842	84.61000	12.08736			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	18.79767	92.57000	18.69670			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.77442	100.05362	10.69453			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	16.75042	95.34000	16.65849			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	31.33892	100.00000	31.16089			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	15.63706	94.00000	15.55212			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	14.64596	94.99000	14.56580			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	30.81105	89.20000	30.64732			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	29.38141	90.02000	29.22377			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	8.73924	101.37010	8.67369			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	8.59759	101.21709	8.53318			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	28.09523	89.83000	27.94472			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	20.08385	136.93312	19.91192			0.00	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	23.67144	102.86000	23.53422			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	24.12215	96.69000	23.98580			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	23.18186	96.61000	23.05089			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	22.80729	96.38000	22.67867			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	9.13800	99.94804	9.07031			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	23.10720	121.81240	22.92574			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	72.67114	104.20000	72.24474			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	9.07916	101.30453	9.01111			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	20.63998	93.54000	20.52609			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	19.59378	92.85000	19.48625			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	1.92246	103.39542	1.90629			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.51153	149.61017	2.48851			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.13879	196.08295	2.11483			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	16.27836	95.40000	16.18824			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	68.28983	107.27000	67.88113			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	16.14298	94.09000	16.05352			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	8.13306	100.00000	7.94555			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10	On 17/03/2018	Spot Bond	114.69202	12.89037	114.69202	12.79389				1,949,764,340.00	17,000	5,000,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	23.20815	105.76936	23.04543				1,269,232,320.00	12,000	4,700,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	9.31324	102.79126	9.24979				3,290,656,606,380.00	32,013,000	19,700,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	11.88487	101.48825	11.80429				874,828,715,000.00	8,620,000	4,310,000.00
ABS9	On 17/03/2016	Spot Bond	110.44192	17.54283	110.44192	17.41546				354,518,563,200.00	3,210,000	2,105,000.00
ABS11	On 11/06/2014	Spot Bond	125.04605	35.19738	125.04605	34.89528				0.00	0	4,000,000.00
ABS11	On 11/06/2014	Spot Bond	4.00000	120.89393	4.00000	120.78021				0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	2.56390	274.59193	2.52764				3,020,511,230,000.00	11,000,000	11,000,000.00
ABS13	On 31/01/2017	Spot Bond	123.88924	4.52759	123.88924	4.48937				0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	2.38509	128.40915	2.36443				0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	67.60303	99.53952	66.97433				0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	93.37013	100.06620	92.70122				0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	80.64616	100.07265	79.61166				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	24.22369	100.00000	24.04418				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	62.38932	100.53957	61.79113				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	84.28137	101.66199	83.71194				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	62.38932	100.53957	61.79113				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	97.60892	101.42690	96.11040				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL027	On 20/05/2013	Spot Bond			102.82057	85.86061	102.82057	85.31255				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond			111.03772	25.53145	111.03772	25.34526				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond			100.83941	19.73577	100.83941	19.59161				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond			100.86237	19.99831	100.86237	19.85220				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond			101.18756	23.71851	101.18756	23.54473				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond			100.06785	60.14090	100.06785	59.56661				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond			100.06721	60.09573	100.06721	59.52187				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond			100.81643	19.47315	100.81643	19.33093				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond			54.43317	8.28385	54.43317	8.25431				0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond			100.00000	106.48327	100.00000	105.61754				0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond			100.00000	106.48327	100.00000	105.61754				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond			100.61624	43.90674	100.61624	43.58666				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond			99.86961	58.64768	99.86961	58.21356				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond			100.00000	19.05471	100.00000	18.94646				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond			100.00000	16.00023	100.00000	15.90933				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond			100.00000	16.00023	100.00000	15.90933				0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond			100.07583	60.69803	100.07583	60.11838				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond			100.07969	17.18988	100.07969	17.06240				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL077	On 20/09/2015	Spot Bond	100.08857	18.02283	100.08857	17.88916			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	16.81853	100.07573	16.69382			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	17.06944	100.07841	16.94286			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	17.17984	100.07959	17.05244			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	13.49029	103.08180	13.39916			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	13.49029	103.08180	13.39916			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	13.55961	103.10163	13.46801			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	16.61779	100.07361	16.49456			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	13.55961	103.10163	13.46801			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	13.42095	103.06198	13.33030			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	27.84319	79.64238	27.70946			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	29.15700	100.07204	28.94080			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	60.07240	100.07100	59.62695			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	16.30502	99.94507	16.18425			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	60.07240	100.07100	59.62695			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	8.77299	100.07684	8.70793			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	8.60475	100.07933	8.54095			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL097	On 20/12/2025	Spot Bond	100.08039	8.55922	100.08039	8.49575			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	8.33924	100.07826	8.27740			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	59.80529	100.06560	59.36185			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	9.31351	100.07361	9.24445			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	79.98323	101.31884	79.28465			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	10.21736	110.28658	10.13476			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	40.90348	100.06728	40.60018			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	51.84831	105.71996	51.49083			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	44.26228	100.99526	43.93852			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	7.34187	101.18059	7.27009			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	7.28853	102.01291	7.21749			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	9.52735	100.00000	9.47323			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	54.33296	101.04786	44.41120			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.10985	100.00000	4.08247			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.27881	100.00000	5.24346			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	13.68575	72.59933	13.62449			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.17619	127.83552	3.15027			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.29820	127.87043	3.27130			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129	On 20/09/2021	Spot Bond	100.07569	8.10429	100.07569	8.04420				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	30.82770	100.62321	30.60296				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	30.82770	100.62321	30.60296				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	54.33296	101.04786	44.41120				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	30.43260	100.51806	30.21094				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	29.23500	100.07299	29.01822				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	29.18301	100.07235	28.96661				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	7.86802	101.33418	7.80901				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	11.87033	100.41093	11.78204				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	7.85711	101.33457	7.79820				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	9.39418	103.90444	9.33031				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	9.43741	103.93140	9.37324				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	29.18529	100.22094	28.96858				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	11.92757	100.59173	11.83872				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	11.35290	99.93469	11.26882				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	8.13728	100.07603	8.07693				0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	67.22027	100.93686	66.71797				0.00	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	40.68191	100.27790	40.37969			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	40.54256	100.06196	40.24194			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	10.21649	100.07446	10.14073			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	44.58937	100.76536	44.26389			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	20.86398	100.06587	20.70928			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	20.70247	100.06402	20.54896			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	21.01601	100.06760	20.86017			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	10.19500	100.07424	10.11940			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	9.81893	100.07047	9.74612			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	20.89249	100.06619	20.73757			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	20.99700	100.06739	20.84131			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	13.46542	102.65284	13.37328			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	16.13600	100.06844	16.01635			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	20.93999	100.06674	20.78472			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	42.81839	100.09530	42.50082			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	21.14492	100.18292	20.98797			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	40.65929	100.06691	40.35780			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	10.29090	108.26890	10.21778			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL168	On 20/06/2017	Spot Bond	100.07386	10.16278	100.07386	10.08742			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.54247	103.66222	4.50853			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	20.98750	100.06728	20.83188			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	21.00654	100.06735	20.85078			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	10.08711	100.07626	10.01231			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	8.44705	100.07891	8.38442			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.89922	100.07361	7.84064			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	60.22278	100.07223	59.64768			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	29.40722	100.07839	29.18914			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	21.46164	100.07574	21.30249			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	10.62433	100.08155	10.54554			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	10.08711	100.07626	10.01231			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	8.50183	100.07944	8.43879			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	9.43230	100.07796	9.36236			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	8.02473	100.07839	7.96522			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	11.27020	100.07515	11.18662			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	8.24039	100.07965	8.17929			0.00	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	8.38323	100.08103	8.32106			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	59.64295	100.06425	59.07343			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	59.70325	100.06489	59.13315			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	15.96455	100.06989	15.84617			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	16.11512	100.07148	15.99562			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	8.33266	100.08134	8.27086			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	8.33266	100.08134	8.27086			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	11.21522	100.08737	11.13205			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	9.31311	100.07679	9.24405			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	11.12928	100.08652	11.04674			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	11.16151	100.08684	11.07873			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	11.21522	100.08737	11.13205			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	6.62893	85.50175	6.58994			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	8.51960	100.08315	8.45643			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	8.51960	100.08315	8.45643			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	91.14776	103.67806	90.50596			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.17964	100.00000	4.14934			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	30.53399	100.56844	30.31150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1B1	On 21/11/2014	Spot Bond	100.63477	31.20860	100.63477	30.98106			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	31.65812	100.67892	31.42721			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	14.68661	101.20949	14.57660			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	15.35028	101.34649	15.23515			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	16.23308	101.52904	16.11114			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	11.40062	108.27946	11.31915		1,191,074,060.00		11,000	4,305,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	11.91526	124.59492	11.82053		26,663,312,880.00		214,000	107,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	30.17139	100.00000	29.94780			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	18.70003	115.64616	18.55913		346,938,480.00		3,000	9,298,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	28.84238	100.00000	33.34891			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.29009	100.00000	14.19490			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.16987	154.79211	4.12813			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	39.83282	129.92747	39.50906		7,275,938,320.00		56,000	28,000.00
ANG02	On 11/10/2013	Spot Bond	101.15622	83.99085	101.15622	83.40877			0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	10.65435	99.92565	10.57545			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	12.26597	112.23984	12.17624			0.00	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	19.11025	101.18527	18.96714			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	8.80725	101.23711	8.74127			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	58.13903	100.00000	57.70820			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	21.56436	114.82122	21.40369			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	99.81750	9.67514	99.81750	9.60355			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	61.28149	100.11329	60.69607			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	65.40920	103.73691	64.95776			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	28.29707	99.83571	28.08768			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	33.14246	105.24488	32.91229			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	13.32336	111.52726	13.22639			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	45.54898	100.88946	45.21613			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	17.57698	104.32215	17.44172			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	78.08907	99.81811	77.13416			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	19.90694	102.00706	19.75678			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	19.89280	101.95171	19.74282			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	14.01949	99.81798	13.91578			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	19.80855	101.94160	19.65922			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	13.26151	104.59763	13.15922			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA09	On 31/12/2015	Spot Bond	99.81335	19.17845	99.81335	19.03656				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	19.17845	99.81335	19.03656				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	16.19205	99.81340	16.07226				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	16.72316	101.35805	16.59773				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	17.58644	102.22265	17.45353				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	19.90694	102.00706	19.75678				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	16.93942	102.70168	16.81088				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	11.63510	102.35327	11.54707				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	13.70769	99.82359	13.60627				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	13.70902	99.81671	13.60760				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	13.70902	99.81671	13.60760				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	30.18371	99.82722	29.96038				0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	91.37432	99.86832	90.73754				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	18.53307	97.82330	18.39840				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	12.80501	103.70924	12.70698				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	14.07085	99.79214	13.96677				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	12.12435	100.04409	12.03446				0.00	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	1.55805	99.77076	1.54653			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	11.83441	92.33087	11.75277			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	58.26058	99.87024	57.70519			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	17.70113	99.83486	17.57015			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	9.39452	99.06007	9.32548			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.63793	99.81958	0.63321			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	20.55602	104.16088	20.39806			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	18.73512	103.97505	18.59138			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	16.15478	106.00425	16.02869			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	13.92126	99.75847	13.81833			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.26253	99.75846	0.26059			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.59133	100.00000	6.55388			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.03360	100.00000	19.88515			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.23283	100.00000	18.09772			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.25483	100.00000	11.17143			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.26362	100.00000	11.17921			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.60763	100.00000	13.50679			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.79078	100.00000	11.70340			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ01	On 10/03/2013	Spot Bond	100.20198	94.66942	100.20198	93.97378			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	30.33570	102.32067	30.10625			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	18.79127	102.37811	18.64906			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	50.00005	100.00000	50.00001			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	95.30026	100.00000	94.55959			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	80.93126	100.00000	100.00000			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	1.96209	169.54509	1.94223			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	9.68163	150.32167	9.60888			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	11.19055	150.48996	11.10642			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	9.74297	105.72100	9.67505			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	46.18881	101.02420	45.85088			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	82.35278	101.68745	81.61203			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	44.27261	100.66680	43.94972			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	43.81574	100.64029	43.49626			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	82.12645	104.00756	81.37665			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	66.99425	100.90417	66.50462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311D	On 31/03/2013	Spot Bond	101.68177	91.33043	101.68177	90.68417			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	8.08860	100.33377	8.02848			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	28.92737	100.06919	28.71286			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	39.88163	100.00000	39.59249			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	71.34662	100.00000	70.95026			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	11.60880	101.11913	11.52192			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	11.65479	101.12772	11.56756			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	11.79273	101.15348	11.70444			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.25207	101.23934	12.16027			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	12.71078	101.32517	12.61548			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	13.99184	101.56516	13.88671			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.59380	100.00000	5.55235			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	10.13722	100.93890	11.60045			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	10.45842	100.99127	12.00569			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	10.59599	101.01372	12.17928			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	10.64184	101.02120	12.23713			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	11.19152	101.11093	12.93089			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	11.92314	101.23048	13.85459			0.00	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	4.37676	100.00000	4.34503				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.37676	100.00000	4.34503				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.33754	100.10441	9.26827				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	9.93531	100.11338	9.86161				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	10.09833	100.11583	10.02341				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	13.88030	107.76177	13.78150				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	10.58734	100.12316	10.50879				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	11.45656	100.13609	11.37155				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.51135	100.00000	2.49274				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.51135	100.00000	2.49274				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	37.82553	110.26280	37.55569				9,372,338,000.00	85,000	4,136,000.00
BID04	On 23/11/2017	Spot Bond	100.53667	9.00086	100.53667	8.93529				0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	99.53343	50.11695	99.53343	50.11692				0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	70.84161	96.69296	70.44882				0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	99.39485	97.86793	99.39485	97.09166				0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	99.18162	94.11782	99.18162	93.40121				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	16.07823	100.49749	15.96114				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.45916	100.00000	7.40508			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.83887	100.60117	7.78174			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	16.09929	100.49926	15.98204			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	16.44666	100.52855	16.32686			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	17.07793	100.58172	16.95348			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	19.70396	100.80214	19.56008			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	15.27455	101.17004	15.16265			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	82.24610	100.10916	81.16772			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	82.97013	100.17136	82.22831			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	60.20595	100.07370	59.75950			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	77.94035	100.27042	77.46990			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.68370	100.00000	8.61935			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	32.61062	112.83919	32.36970			902,713,520.00	8,000	3,800,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	17.11214	121.22515	16.97828			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	101.55684	14.93583	101.55684	14.82604			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	43.94700	100.95576	45.39180			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	17.07162	108.79348	16.94915			543,967,400.00	5,000	8,600,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	15.32939	109.29382	15.21902			0.00	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	9.74795	101.38676	12.02936			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	10.79183	110.62195	16.39373			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	22.90668	100.52977	22.73983			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	12.89186	105.82127	12.80143		2,222,246,670.00		21,000	3,500,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	11.43028	100.81182	11.34681			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	15.40149	105.70562	15.29530			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	10.40170	100.97754	10.32563			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	10.96565	100.26196	10.88419			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	11.21808	123.26011	11.12965			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	10.95326	119.72199	10.86888		1,197,219,900.00		10,000	1,005,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	12.93200	123.54995	12.82931			0.00	0	31,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	15.32544	100.40002	15.21147			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	20.88233	107.22537	20.73429			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	32.68530	100.86678	32.44389			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	105.44171	101.10082	104.62014			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	41.35762	102.24997	41.04500			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	26.02140	102.59156	25.82411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG01	On 06/06/2015	Spot Bond	100.41408	23.44899	100.41408	23.27458			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	97.13706	100.11325	96.44088			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	45.04320	100.18762	44.70885			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	80.64606	100.07319	79.61156			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	90.82260	100.00000	90.18895			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	90.82260	100.00000	90.18895			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	90.82260	100.00000	90.18895			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	90.82260	100.00000	90.18895			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	80.64606	100.07319	79.61156			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	80.64606	100.07319	79.61156			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	62.36728	100.53672	61.76931			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	80.66544	100.07373	79.63068			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	80.47162	100.06833	79.43939			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	80.31657	100.06400	79.28637			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	90.66440	100.60353	89.38079			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	23.34192	101.15466	23.17095			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	83.03149	99.83222	82.29114			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	23.19543	101.14186	23.02555			0.00	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	60.13321	100.06829	59.55899			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	59.86971	100.06451	59.29801			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	23.96948	101.20948	23.79383			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	63.03499	100.61649	62.44329			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	63.03399	100.58787	62.44244			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	62.76199	100.59448	62.15995			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	80.70420	100.07482	79.66894			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	80.56854	100.07103	79.53504			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	60.39672	100.07206	59.81996			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	68.19994	106.64650	67.71854			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	92.37858	103.71200	91.74285			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	65.80255	104.51633	65.34562			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	64.56780	100.85780	63.96045			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	42.78134	100.09542	42.46404			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	60.76694	100.79729	60.31342			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	60.76694	100.79729	60.31342			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	84.53950	101.28023	83.96878			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN159	On 14/02/2015	Spot Bond	100.83563	23.79389	100.83563	23.62010			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	17.42160	100.00000	17.29250			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	17.23029	100.00000	17.10261			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	47.88696	100.00000	47.53979			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	47.88696	100.00000	47.53979			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	47.88696	100.00000	47.53979			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	47.88696	100.00000	47.53979			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	47.88696	100.00000	47.53979			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	47.88696	100.00000	47.53979			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	16.76821	100.07575	16.64386			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	47.88696	100.00000	47.53979			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	90.94939	100.04314	90.31464			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	91.50533	100.23356	90.86565			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	91.14910	100.08420	90.51273			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	91.15264	100.05746	90.51639			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	39.86480	100.00000	39.56939			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	13.04187	100.06980	12.94517			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	15.71462	100.15069	15.59800				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	10.86034	99.78582	10.78773				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	15.71462	100.15069	15.59800				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	12.23115	101.41261	12.13937				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	46.82702	100.22617	46.47931				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	47.93491	100.17009	47.57915				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	8.11937	108.36668	8.06224				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	14.68912	99.52839	14.58307				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	4.01004	108.34841	3.97922				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	16.05247	102.60151	15.94267				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	48.16454	100.25498	47.80681				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	15.71462	100.15069	15.59800				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	15.71462	100.15069	15.59800				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.56264	107.96614	4.52733				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.35798	107.75628	8.29340				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	15.13428	100.11142	15.02202				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN205	On 24/03/2013	Spot Bond			100.00002	93.25315	100.00002	92.59178				0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond			100.07054	93.67669	100.07054	93.00557				0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond			100.08593	81.10345	100.08593	80.06297				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond			100.10498	61.73348	100.10498	61.27557				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond			101.25895	26.57537	101.25895	26.37623				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond			101.27689	26.64304	101.27689	26.44335				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond			105.79026	14.15621	105.79026	14.05749				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond			101.32709	26.96799	101.32709	26.74061				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond			101.30689	26.74934	101.30689	26.54880				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond			101.18509	10.21565	101.18509	10.13915				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond			101.19643	10.21382	101.19643	10.13733				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond			105.99233	14.16735	105.99233	14.06840				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond			105.99233	14.16735	105.99233	14.06840				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond			107.65143	45.11681	107.65143	44.75980				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond			110.88445	45.44669	110.88445	45.07754				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond			104.90153	12.82061	104.90153	12.73181				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond			100.07790	11.80609	100.07790	11.71853				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond			100.08711	12.71780	100.08711	12.62348				0.00	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	82.31520	100.16277	81.23072	0.00	0	0.00			
CLN229	On 14/06/2013	Spot Bond	100.16385	82.33102	100.16385	81.24632	0.00	0	0.00			
CLN230	On 17/01/2015	Spot Bond	101.18605	26.32818	101.18605	26.13101	0.00	0	0.00			
CLN231	On 17/01/2015	Spot Bond	101.18605	26.32818	101.18605	26.13101	0.00	0	0.00			
CLN232	On 20/06/2014	Spot Bond	100.17539	48.30291	100.17539	47.94440	0.00	0	0.00			
CLN233	On 02/02/2013	Spot Bond	100.85155	98.63730	100.85155	97.83736	0.00	0	0.00			
CLN234	On 19/04/2013	Spot Bond	101.40617	84.80592	101.40617	84.23283	0.00	0	0.00			
CLN235	On 19/04/2013	Spot Bond	101.40617	84.80592	101.40617	84.23283	0.00	0	0.00			
CLN236	On 15/06/2016	Spot Bond	100.16285	16.50138	100.16285	16.37892	0.00	0	0.00			
CLN237	On 14/02/2017	Spot Bond	100.71861	10.30638	100.71861	10.23118	0.00	0	0.00			
CLN238	On 15/02/2013	Spot Bond	100.63163	100.91684	100.63163	100.12783	0.00	0	0.00			
CLN239	On 20/03/2017	Spot Bond	100.07925	10.64082	100.07925	10.56190	0.00	0	0.00			
CLN240	On 24/02/2015	Spot Bond	100.51081	22.25644	100.51081	22.09435	0.00	0	0.00			
CLN241	On 24/02/2017	Spot Bond	100.54638	10.65209	100.54638	10.57448	0.00	0	0.00			
CLN242	On 24/02/2019	Spot Bond	103.07581	13.51601	103.07581	13.42472	0.00	0	0.00			
CLN243	On 24/02/2019	Spot Bond	103.07581	13.51601	103.07581	13.42472	0.00	0	0.00			
CLN244	On 25/02/2015	Spot Bond	100.51075	22.20230	100.51075	22.04060	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN245	On 25/02/2015	Spot Bond	100.51227	22.22201	100.51227	22.06016			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	15.66651	99.62826	15.55330			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	15.38000	100.86363	15.26763			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	21.08669	100.17567	20.93018			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	15.06482	100.84631	14.95478			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	20.63638	99.94994	20.48353			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	20.63638	99.94994	20.48353			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	20.63638	99.94994	20.48353			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	20.63638	99.94994	20.48353			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	20.63638	99.94994	20.48353			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	20.80598	99.94850	20.65187			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	9.79775	99.94597	9.72517			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	9.79775	99.94597	9.72517			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	9.79775	99.94597	9.72517			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	9.79775	99.94597	9.72517			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	9.79775	99.94597	9.72517			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	9.85087	99.94556	9.77791			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	12.20228	110.57517	12.11359			0.00	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	42.60464	100.09271	42.28866			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	30.65061	100.59304	30.42723			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	87.76776	99.85267	87.15902			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	41.00116	100.09928	40.69704			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	41.00116	100.09928	40.69704			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	9.37195	101.01926	9.30338			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	11.75273	100.09028	11.66556			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	14.53989	100.79299	14.43372			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	13.36382	100.10632	13.26469			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.92585	100.07520	9.85225			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.87213	100.07467	9.79892			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.92631	100.07203	9.85270			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	10.20552	100.58176	10.13116			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	11.81362	100.62464	11.72749			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	11.78486	100.62450	11.69894			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.90482	100.07182	9.83137			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	23.93132	100.10367	23.75383			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN280	On 07/06/2017	Spot Bond	100.32695	10.27006	100.32695	10.19373			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	20.89287	100.05044	20.73797			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	20.56656	99.94992	20.41422			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	16.16518	100.07255	16.04531			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.89285	100.08473	10.81206			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	10.89285	100.08473	10.81206			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.89285	100.08473	10.81206			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	10.89285	100.08473	10.81206			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.91213	100.79550	9.83975			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.56733	100.46527	9.49614			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	11.02015	99.93367	10.93853			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	11.02015	99.93367	10.93853			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	10.91388	99.93449	10.83305			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	10.79282	99.84728	10.71295			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	10.91388	99.93449	10.83305			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	10.87231	99.84633	10.79185			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.58234	100.08705	1.57061			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	10.79282	99.84728	10.71295			0.00	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	10.81958	99.84728	10.73951			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	10.87231	99.84633	10.79185			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.88610	100.00000	5.84248			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.99466	100.00000	5.95024			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.58242	100.08579	1.57068			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.58746	100.00000	1.57570			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.58746	100.00000	1.57570			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.58746	100.00000	1.57570			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	68.99811	100.00000	68.60902			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	0.89048	100.00000	0.88197			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	0.89048	100.00000	0.88197			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	24.72192	100.00000	24.55903			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	24.72192	100.00000	24.55903			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.69855	35.42491	0.69667			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44	On 31/03/2013	Spot Bond	156.72722	81.28909	156.72722	80.47044			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	95.73156	100.26956	95.02247			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	95.68649	100.26726	94.97775			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	144.77157	100.00000	143.61355			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	126.20953	156.52494	124.86299			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	95.64143	100.26496	94.93304			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	88.48169	154.89181	87.52218			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	101.87516	100.90305	100.24388			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	101.87516	100.90305	100.24388			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	4.55284	164.96027	4.50074			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	86.79063	98.96405	86.22927			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	86.80840	98.95402	86.24696			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	95.68649	100.26726	94.97775			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	95.68649	100.26726	94.97775			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	14.81800	100.00000	14.70820			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00048	100.00000	0.00048			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00048	100.00000	0.00048			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	89.24554	102.57148	88.63683			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN81	On 18/04/2028	Spot Bond	127.81539	8.38000	127.81539	8.31203				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00008	150.32167	0.00008				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00010	150.48996	0.00010				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	20.05765	80.28000	19.96072				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	20.10888	80.11138	20.01186				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	10.88168	101.51920	10.79994				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	10.88168	101.51920	10.79994				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	11.96522	100.07895	11.87648				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	11.37148	100.07296	11.28715				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	10.19501	100.07419	10.11941				0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	80.64857	101.51807	79.93897				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	10.30200	100.07839	10.22560				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.09648	101.17107	9.02837				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	18.32906	112.14249	18.19433				0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	87.91591	102.77374	87.32475				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	10.73342	104.83082	10.65911				0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	11.41482	123.34967	11.32478				0.00	0	341,747,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ06	On 09/12/2015	Spot Bond	109.68398	18.49344	109.68398	18.36063			0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	12.79546	116.79754	12.69829			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	105.52829	5.86800	105.47759			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	30.25024	100.46415	30.02761			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.33080	100.49279	10.25558			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	22.10404	100.39083	21.93967			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	16.11775	100.94063	15.99991			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	92.84916	100.39538	92.14320			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	90.32487	100.24848	89.65760			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	96.05263	100.00000	95.30026			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	89.83339	100.00000	89.20955			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	101.25137	49.68910	101.25137	99.17467			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	89.29678	101.22658	88.67171			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	40.97631	102.15380	40.66683			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	22.91026	102.26580	22.73706			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	58.58032	102.03232	58.13834			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	69.11710	105.76710	68.64037			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	16.33862	127.91650	16.20600			0.00	0	14,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On 07/02/2020	Spot Bond	116.63462	12.65514	116.63462	12.56070			5,173,911,743.20	44,360	63,755,360.00
DV23	On 27/02/2023	Spot Bond	119.62218	12.38371	119.62218	12.28941			1,001,118,024.42	8,369	103,264,369.00
E170	On 01/08/2020	Spot Bond	146.45461	15.80192	146.45461	15.66100			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	16.31846	104.01633	16.19322			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	24.09887	100.57434	23.91936			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	9.81599	100.62205	9.74284			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	3.99705	100.65378	3.96725			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.62677	100.68546	1.61464			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	11.46815	128.03785	11.37499			0.00	0	21,190,000.00
EL28	On 02/05/2028	Spot Bond	1.58000	118.78512	1.58000	118.69665			0.00	0	41,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.17243	104.49020	2.15603		39,392,805,400,000.00	377,000,000	250,000,000.00	
EMM01	On 28/07/2020	Spot Bond	117.22671	9.09812	117.22671	14.27038			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	13.02278	117.96601	12.92309			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	11.36334	108.44717	11.28204			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	17.03792	100.61804	16.91371			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	64.29534	100.74391	65.22475			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	94.53129	100.55022	93.79849			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ183U	On 24/01/2013	Spot Bond	100.00000	50.00005	100.00000	50.00001			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	100.97854	100.00000	100.18965			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	36.90925	100.00000	36.63574			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	94.35876	100.00000	93.67001			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	37.72053	100.00000	37.33404			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	27.01608	124.62183	26.78361			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	24.24297	105.65441	24.07313			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	17.93059	106.40064	17.79017		638,403,840,000.00	6,000,000	3,000,000.00	
EQS05	On 25/04/2017	Spot Bond	101.27791	9.74055	101.27791	9.66754			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	31.85422	100.72291	31.62179			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	31.26545	100.66122	31.03744			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00127	100.64003	0.00126			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	31.99005	100.73714	31.75659			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00126	100.71039	0.00126			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	63.76305	100.58516	63.16469			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	30.76701	100.60896	30.54275			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	17.22716	100.62801	17.10156			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	63.77650	100.58802	63.17799			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.00128	100.58833	100.58833	0.00127			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.00128	100.61654	100.61654	0.00127			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	20.30901	107.62781	107.62781	20.16539			0.00	0	3,461,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	11.11763	115.04070	115.04070	11.03467			1,770,016,210.20	15,386	503,515,000.00
ES23	On 25/01/2023	Spot Bond	123.79417	8.14874	123.79417	123.79417	8.08393			990,408,200,817.31	8,000,443	260,100,443.00
ES26	On 02/04/2026	Spot Bond	101.89369	10.06330	101.89369	101.89369	9.99523			557,220,825,924.81	5,468,649	49,526,000.00
ES33	On 15/09/2033	Spot Bond	8.73000	91.11020	8.64000	8.64000	91.82794			3,929,012,756,550.00	450,058,735	940,670,000.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	17.17487	100.52379	100.52379	17.04977			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	56.33502	101.23849	101.23849	55.91293			0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	89.00982	100.14918	100.14918	88.36240			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.10929	100.00000	100.00000	12.54313			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	9.83763	100.00000	100.00000	12.20600			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	64.46079	100.72700	100.72700	63.85513			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	64.57282	100.75346	100.75346	63.96598			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	64.93126	100.83807	100.83807	64.32059			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	65.13280	100.88562	100.88562	64.52000			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	34.33739	106.83968	106.83968	34.09466			87,715,377,280.00	821,000	15,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05	On 21/12/2018	Spot Bond	102.29365	9.76095	102.29365	9.69472			37,439,475,900.00	366,000	183,000.00
FRB08	On 10/06/2016	Spot Bond	100.22508	12.37854	100.22508	12.28662			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	8.94154	100.22502	8.87514			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	10.23048	101.16350	10.15388			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01720	101.09860	0.01707			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	12.48923	109.77327	12.39947			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	9.72059	98.22086	9.64971			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	54.41211	100.00000	54.01446			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	77.75865	215.70757	76.76264			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	71.08533	105.50847	70.66631			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.43308	127.58470	2.41210			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.57142	273.62971	2.53514			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.50699	149.98730	2.48398			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.10769	199.45863	2.08379			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	23.25983	121.07209	23.07806			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	28.54283	100.00000	28.35165			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	28.54283	100.00000	28.35165			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.62304	52.69690	3.61046			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.44553	33.20196	3.43742			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.71468	31.98407	3.70622			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	41.35244	100.55103	41.07574			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	102.99662	101.09338	101.33547			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	14.89699	100.83125	14.78818			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	45.13774	100.12935	44.80285			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	41.67684	100.07866	41.36778			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	14.53739	100.80714	14.43123			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	14.53739	100.80714	14.43123			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	10.77409	100.52930	10.69387			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	14.32382	100.79281	14.21923			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	11.75282	100.08975	11.66564			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	89.15897	100.50743	87.91530			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	16.16572	100.15766	16.04575			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	10.35618	100.07580	10.27939			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	11.23717	100.08460	11.15383			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	43.11207	100.10209	42.79229			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC115	On 20/06/2017	Spot Bond			98.00000	9.79118	98.00000	9.71708				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond			100.00000	9.49621	100.00000	9.42293				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond			100.15523	16.00835	100.15523	15.88956				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond			100.08737	11.21522	100.08737	11.13205				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond			100.10732	13.25607	100.10732	13.15775				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond			100.11620	14.16888	100.11620	14.06376				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond			100.08283	10.75326	100.08283	10.67351				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond			102.36455	11.66480	102.36455	11.57654				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond			100.12857	15.44658	100.12857	15.33198				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond			100.08579	11.05407	100.08579	10.97210				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond			100.00000	7.30062	100.00000	7.24428				0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond			100.10168	11.86991	100.10168	11.78186				0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond			100.12161	13.93841	100.12161	13.83500				0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond			100.09179	10.85165	100.09179	10.77116				0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond			100.09811	11.50162	100.09811	11.41631				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond			100.11547	13.29952	100.11547	13.20086				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond			100.10701	12.42229	100.10701	12.33015				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond			100.12057	13.83012	100.12057	13.72753				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC133	On 20/09/2017	Spot Bond	100.12805	14.60971	100.12805	14.50132			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	13.26703	100.11516	13.16861			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	12.88799	100.11151	12.79239			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	11.66409	100.09968	11.57759			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	11.46912	100.09779	11.38405			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	14.11165	100.12327	14.00696			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	13.94924	100.12172	13.84575			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	13.50527	100.11745	13.40508			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	14.13331	100.12348	14.02846			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	12.15152	100.10439	12.06139			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	10.89498	100.09221	10.81418			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.33479	100.07700	9.26556			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	14.75046	100.12940	14.64102			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	30.54236	100.09221	30.31584			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	19.22616	100.10419	19.08356			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.52750	100.72629	13.42879			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	18.75457	100.09926	18.61547			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC150	On 20/09/2017	Spot Bond	100.08547	10.20161	100.08547	10.12595			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.36038	98.00000	1.35008			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	10.30995	100.08652	10.23349			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	9.45398	100.07817	9.38387			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	9.74654	100.08103	9.67426			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	12.61724	100.10890	12.52365			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	53.38629	100.20368	52.87589			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	36.83858	100.21459	36.56507			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	57.57717	100.20368	57.02672			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	36.75266	100.19795	36.47982			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.58279	100.07944	1.57105			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.64870	100.38297	0.64388			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	41.74108	100.57737	41.46172			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	38.06558	101.33365	37.78014			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	22.36511	100.08266	22.19926			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	17.42070	100.08218	17.29150			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	55.01980	101.28616	54.60739			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.15112	98.45245	10.07693			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC47	On 18/02/2013	Spot Bond	115.36525	93.77568	115.36525	92.94919				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	80.17023	101.29693	79.46809				0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	97.59358	100.00000	96.81698				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	41.01398	100.06887	40.70986				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	9.20672	101.11641	8.73629				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.08076	115.36587	7.93737				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	12.45289	100.08387	12.36053				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	12.54829	100.08483	12.45523				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	3.89159	115.54905	6.07956				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	28.70985	113.64754	28.53126				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	3.57119	115.36587	5.57440				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.16926	117.71276	6.76061				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	9.40381	118.00209	9.34377				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	10.17081	101.27177	9.69915				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	19.26876	100.00000	19.12597				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	18.92375	100.20020	18.78326				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	17.23557	100.17418	17.10765				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC80	On 15/06/2016	Spot Bond	4.73000	107.82122	4.73000	107.71347			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	17.44531	100.17741	17.31583			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	11.22303	100.07144	11.13981			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	12.38927	100.08326	12.29739			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	32.44072	100.11237	32.20007			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	13.95805	100.09907	13.85453			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	13.55529	100.09502	13.45476			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	92.84410	100.06298	92.17897			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	92.85262	100.06521	92.18742			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	92.88827	100.06023	92.22285			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	92.97588	100.06131	92.30984			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	10.81817	100.08049	10.73795			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	16.39649	100.16123	16.27480			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	10.80743	100.08038	10.72728			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	24.17840	97.80179	24.00275			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	16.93142	100.16949	16.80576			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	14.98687	100.83728	14.87740			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	66.75476	99.94942	66.13174			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A2	On 02/08/2013	Spot Bond	101.49845	68.56858	101.49845	67.92006				0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	66.94424	99.46188	66.32209				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	68.12601	103.49133	67.47079				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	67.56084	97.69123	66.94266				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	66.79072	100.87998	66.16235				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	67.27381	101.02852	66.64009				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	67.86692	101.21079	67.22662				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	68.23910	101.32512	67.59466				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	17.46503	144.28965	17.29787				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	61.28901	100.90946	60.69951				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	37.17143	103.60434	36.88714				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	19.39014	101.69223	19.24427				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	14.29750	103.43851	14.18830				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	8.82918	102.25429	8.76245				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.58212	101.76484	8.51892				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	13.58899	100.00000	13.51179				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.66904	261.70847	2.63249				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond			273.38978		2.57331	273.38978	2.53702				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond			256.75899		2.71213	256.75899	2.67547				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond			123.65104		2.22337	123.65104	3.55957				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond			101.04016		6.80890	101.04016	8.46597				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond			123.78317		2.45091	123.78317	3.92310				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond			101.29456		12.28368	101.29456	12.19161				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond			101.45459		10.49785	101.45459	10.41905				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond			101.10626		65.32049	101.10626	66.89022				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond			100.92257		8.38660	100.92257	8.32529				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond			100.00005		59.71619	100.00005	59.27367				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond			98.38735		2.15670	98.38735	2.14120				0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond			101.21006		89.91609	101.21006	89.28085				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond			100.00000		92.59473	100.00000	91.93492				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond			100.42877		89.13962	100.42877	87.89125				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond			100.00000		0.91882	100.00000	0.91216				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond			104.97509		13.02268	104.97509	12.92190				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond			100.28475		85.82649	100.28475	84.64262				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond			100.19981		84.26796	100.19981	83.12736				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS72	On 09/11/2024	Spot Bond	100.80772	8.04163	100.80772	7.98291				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	17.22142	101.07593	17.09258				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.96482	100.44759	8.89811				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	41.03305	100.17395	40.72850				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.57550	100.76967	15.45929				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	36.93680	100.98200	36.66068				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	65.20448	100.85889	64.59114				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	12.56520	102.64440	12.46989				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	51.45119	100.85054	51.06702				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.62160	108.09035	2.60140				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	1.63168	101.11747	1.61973				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	57.33793	100.16642	56.91240				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	34.84932	107.16699	34.60236				428,667,960.00	4,000	477,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	25.79453	108.33117	25.61014				1,733,298,720.00	16,000	1,016,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	14.39671	107.16932	14.29469				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	12.42311	109.08100	12.33380				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	12.42197	117.62764	12.32761				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX19	On 15/11/2019	Spot Bond	108.91524	10.11979	108.91524	10.04712			68,834,431,680.00	632,000	2,706,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	10.27635	118.59653	10.19778			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	12.69055	109.40010	12.60060			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	11.39348	86.57971	11.32612			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	15.62922	100.55204	15.51283			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	15.05158	101.32185	14.93872			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	19.82862	101.40666	19.67984			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	13.85186	107.64302	13.75389			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	100.90633	100.00000	100.14573			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	48.00
GPT11	On 29/01/2013	Spot Bond	100.00000	99.72677	100.00000	98.91599			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	97.59326	100.00000	96.85947			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.79486	99.45073	100.79486	98.63805			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	92.14441	100.37860	91.44919			0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	100.00000	99.99986	100.00000	100.00000			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	95.30026	100.00000	94.55959			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126	95.33426	99.24126	94.59863			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	87.87425	98.75737	87.25190			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB85	On 25/01/2013	Spot Bond	100.00000	50.00004	100.00000	50.00000				0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	99.54346	50.11443	99.54346	50.11440				0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	80.57395	100.00000	80.04386				0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	95.30026	100.00000	94.55959				0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	99.45694	99.18917	99.45694	98.39139				0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	99.40089	98.12934	99.40089	97.34889			26,142,434,070,000.00	263,000,000	133,000,000.00	
GRD183	On 12/04/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919				0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	82.20721	100.00000	81.65548				0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	99.99980	100.00000	99.99959				0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	99.99952	100.00000	99.99932				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.39831	101.20169	7.34289				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	9.18797	101.57032	9.11894				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	1.42009	100.58455	1.40951				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	1.41932	100.59878	1.40875				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	1.41785	100.62628	1.40728				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.07778	100.00000	2.06174				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	1.41601	100.66039	1.40546				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1C	On 25/10/2017	Spot Bond	100.70773	1.41348	100.70773	1.40294			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	29.70630	100.25900	29.48565			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	13.67461	101.08226	13.57451			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	101.25499	14.74006	101.25499	14.62960			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	11.03394	100.11004	10.95209			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	25.71457	101.64234	25.52122			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.94926	100.23736	8.88280			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	11.36304	99.99999	11.27883			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	19.12545	101.18024	18.98222			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.85420	100.20054	8.78847			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	82.20721	100.00000	81.65548			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/02/2013	Spot Bond	101.50868	52.45741	101.50868	52.45737			0.00	0	0.00
HMS1B3	On 19/02/2013	Spot Bond	101.50868	52.45741	101.50868	52.45737			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00011	100.00000	50.00007			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	74.96434	100.00000	74.54787			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B7	On 19/07/2013	Spot Bond	101.18125	78.38402	101.18125	77.71378				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	19.33945	101.21718	19.19458				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	19.47459	107.10005	19.32118				0.00	0	0.00
HMS1C2	On 19/02/2013	Spot Bond	101.59173	52.58461	101.59173	52.58458				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	78.43982	101.22625	77.76888				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	19.62895	101.28016	19.48183				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	17.35757	117.06290	17.20967				0.00	0	0.00
HMS1D2	On 19/02/2013	Spot Bond	101.69896	52.74902	101.69896	52.74899				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	78.54025	101.30724	77.86804				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	20.00081	101.36111	19.85079				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	18.19578	114.94363	18.04322				0.00	0	0.00
HMS1E2	On 19/02/2013	Spot Bond	102.07916	53.33021	102.07916	53.33017				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	78.67409	101.41519	78.00019				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	20.45475	101.46001	20.30120				0.00	0	0.00
HMS1F2	On 19/02/2013	Spot Bond	102.24978	53.68670	102.24978	53.68667				0.00	0	0.00
HMS1G2	On 19/02/2013	Spot Bond	102.77072	54.53511	102.77072	54.53507				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	12.94434	120.49879	12.84519				2,684,592,542.41	22,279	32,928,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.53027	278.97229	2.49411				0.00	0	96,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.52656	279.46415	2.49041				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	12.95802	109.78196	12.86591				768,473,720.00	7,000	29,407,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	12.93478	110.08516	12.84262				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.06000	113.57456	1.06000	113.49499				42,400,000,000.00	40,000,000	403,000,000.00
I2038	On 31/01/2038	Spot Bond	1.80000	111.98733	1.74000	113.21280				120,744,000,000.00	67,080,000	148,500,000.00
I2050	On 31/12/2050	Spot Bond	1.90000	119.42290	1.90000	119.33082				199,500,000.00	105,000	92,162,000.00
IBC01	On 16/03/2015	Spot Bond	94.50000	24.26372	94.50000	24.13141				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	26.99261	111.10415	26.79567				0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	95.34841	100.38955	94.65003				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	21.38258	101.98179	21.22133				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090	20.75285	100.56090	20.59829				0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	77.80440	99.93156	76.84037				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	61.14680	100.23834	60.69271				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	41.18977	100.38793	40.88348				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	46.82518	104.99431	46.49883				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	17.83675	110.23108	17.70743				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	13.10392	114.54738	13.00594				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23		On 21/04/2014	Spot Bond	103.99743	43.06619	103.99743	42.76998		0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	101.06758	37.19949	101.06758	36.92120		0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	100.58995	30.51122	100.58995	30.28885		0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	111.22906	29.41898	111.22906	29.18968		0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	108.02289	15.50067	108.02289	15.39192		0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	100.81617	29.97800	100.81617	29.75908		0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	100.86946	10.28407	100.86946	10.20893		0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	123.12082	5.34915	123.12082	5.30748		0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	127.68743	2.14984	127.68743	2.13259		0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	99.85267	20.14694	99.85267	19.99783		0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	99.84531	9.27200	99.84531	9.20338		0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	108.72274	11.71002	108.72274	11.62653		0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	100.33316	20.97884	100.33316	20.82291		0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	100.11008	9.71795	100.11008	9.64587		0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	100.65809	10.14180	100.65809	10.06784		0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	102.66026	9.19378	102.66026	9.13120		0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	99.50921	7.83469	99.50921	7.78242		895,582,890.00	9,000	109,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IC02	On 09/05/2013	Spot Bond	100.00000	85.37553	100.00000	84.82942			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00141	100.00000	0.00140			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	21.68341	100.89947	21.53792			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	21.68341	100.89947	21.53792			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	8.36703	101.97863	8.31101			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.22275	100.89947	8.16758			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	14.76548	100.90751	14.65518			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	14.54702	100.84756	14.43840			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	14.76753	99.83295	14.65825			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	19.74687	114.58662	19.59999			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	28.87181	99.86601	28.65812			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	28.87181	99.86601	28.65812			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	11.38815	100.72296	11.30505			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.15600	100.00000	8.09556			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	77.15433	101.81841	77.79265			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	65.56324	101.39919	64.94369			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	64.18164	101.19088	63.57620			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	27.22149	103.56174	27.03387			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04E	On 27/08/2013	Spot Bond	100.41740	61.64162	100.41740	61.06399			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	64.48840	100.58388	64.01328			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	83.84084	101.41671	83.30672			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	16.55551	101.24311	16.43415			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	50.00005	100.00000	50.00001			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	50.00005	100.00000	50.00001			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	50.00005	100.00000	50.00001			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	95.54974	100.00000	94.80519			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	92.17172	100.00000	91.47870			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	67.75297	100.00000	67.36808			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	99.40818	99.72839	99.40818	98.92234			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	99.30784	97.86976	99.30784	97.09413			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	99.19658	96.08310	99.19658	95.33626			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	94.36378	99.09525	93.64405			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND309	On 26/02/2013	Spot Bond	98.99412	92.70823	98.99412	92.01415			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	91.11339	98.88812	90.44361			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	89.57530	98.78695	88.92852			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	88.09127	98.68599	87.46630			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.42758	100,000.00000	0.41306			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	80.93126	100.00000	80.39648			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	80.39648	100.00000	79.86871			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	80.21978	100.00000	79.69432			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	80.04386	100.00000	79.52070			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	79.86871	100.00000	79.34783			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	79.69432	100.00000	79.17570			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	79.52070	100.00000	79.00433			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND327	On 03/05/2013	Spot Bond	100.00000	79.34783	100.00000	78.83369				0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	79.17570	100.00000	78.66379				0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	79.00433	100.00000	78.49462				0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	78.83369	100.00000	78.32618				0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	78.66379	100.00000	78.15846				0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	78.49462	100.00000	77.99145				0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	78.32618	100.00000	77.82516				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	67.88176	100.00000	67.49613				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	66.98536	100.00000	66.60483				0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	66.10080	100.00000	65.72529				0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	65.22793	100.00000	64.85737				0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	64.36657	100.00000	64.00091				0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	63.39609	100.00000	63.03594				0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	62.67784	100.00000	62.32177				0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	61.85016	100.00000	61.49880				0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	61.03342	100.00000	60.68669				0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	60.22745	100.00000	59.88531				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND344	On 29/10/2013	Spot Bond	100.00000	59.43213	100.00000	59.09451			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	58.64732	100.00000	58.31415			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	57.87286	100.00000	57.54409			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	57.10864	100.00000	56.78421			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	56.35450	100.00000	56.03436			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	55.61032	100.00000	55.29441			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	54.87598	100.00000	54.56423			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	54.15132	100.00000	53.84369			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	98.55991	100.81810	99.33502			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.70300	103.14832	100.70300	102.31971			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	75.59682	100.00000	100.00000			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	92.56640	100.70818	91.22942			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	16.91442	101.98370	16.78685			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	16.67184	106.31357	16.54136			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	16.04749	104.39662	15.92393			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	95.05208	100.00000	94.31525			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	93.11224	100.00000	92.40506			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	9.06422	99.99991	8.99706			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING133	On 28/02/2013	Spot Bond	100.00000	97.54072	100.00000	96.80733	0.00	0	0.00	0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	32.14087	100.36848	31.90191	0.00	0	0.00	0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	10.56250	100.00021	10.48422	0.00	0	0.00	0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	93.05296	100.00000	92.38351	0.00	0	0.00	0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.07733	6.50000	102.02354	0.00	0	0.00	0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	87.30111	101.36114	86.68933	0.00	0	0.00	0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	85.29650	101.10456	84.71229	0.00	0	0.00	0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	10.94664	100.08473	10.86546	0.00	0	0.00	0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	27.36493	101.44140	27.15953	0.00	0	0.00	0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	95.42542	100.25042	94.71872	0.00	0	0.00	0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	84.79212	100.25042	83.63874	0.00	0	0.00	0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	92.80550	100.08567	92.13734	0.00	0	0.00	0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	92.62720	100.07206	91.96199	0.00	0	0.00	0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	97.08797	100.37849	96.35545	0.00	0	0.00	0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	87.86270	100.38408	86.64965	0.00	0	0.00	0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	61.42339	100.38408	60.84798	0.00	0	0.00	0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	97.09713	100.37919	96.36454	0.00	0	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING177		On 28/02/2015	Spot Bond	100.00000	15.56200	100.00000	15.44918		0.00	0	0.00
ING178		On 28/08/2015	Spot Bond	100.00000	9.95968	100.00000	9.88747		0.00	0	0.00
ING182		On 23/01/2013	Spot Bond	100.96288	49.76049	100.96288	49.76046		0.00	0	0.00
ING183		On 11/06/2013	Spot Bond	100.27920	82.01018	100.27920	80.96973		0.00	0	0.00
ING185		On 18/06/2013	Spot Bond	100.08647	78.58808	100.08647	77.57117		0.00	0	0.00
ING187		On 01/07/2013	Spot Bond	100.00000	82.38568	100.00000	81.64347		0.00	0	0.00
ING188		On 01/07/2013	Spot Bond	100.00000	79.06547	100.00000	78.23321		0.00	0	0.00
ING190		On 24/04/2013	Spot Bond	100.00000	83.08849	100.00000	82.53944	10,000,000,000,000.00	100,000,000	100,000,000.00	
ING32		On 30/04/2013	Spot Bond	100.90615	101.34516	100.90615	99.73094		0.00	0	0.00
ING33		On 31/10/2013	Spot Bond	100.92542	66.94029	100.92542	66.45096		0.00	0	0.00
ING34		On 31/10/2013	Spot Bond	100.92542	66.94029	100.92542	66.45096		0.00	0	0.00
ING46		On 16/10/2013	Spot Bond	101.29332	55.77604	101.29332	55.35794		0.00	0	0.00
ING60U		On 28/02/2014	Spot Bond	100.00000	47.28791	100.00000	46.93748		0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	102.06095	29.42584	102.06095	29.20377		0.00	0	0.00
INJ02		On 30/04/2015	Spot Bond	101.68471	28.37835	101.68471	28.16952		0.00	0	0.00
IPB3		On 04/12/2013	Spot Bond	100.42003	62.82296	100.42003	62.35566		0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	101.24581	19.40169	101.24581	19.25631		0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	101.27443	11.95942	101.27443	11.86979		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF03	On 13/04/2017	Spot Bond	101.29354	8.98876	101.29354	8.92138				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	13.07527	107.00679	12.98323				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	45.42090	105.51634	45.10305				316,549,020.00	3,000	3,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	16.14784	100.55058	16.02758				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	13.32892	111.16948	13.23163				2,781,238,050,640.00	25,018,000	12,518,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	31.92292	100.64446	31.69014				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	22.18430	100.00026	22.01990				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	22.33652	106.83400	22.17948				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	10.01782	100.08056	9.94354				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	8.99163	100.38986	8.92477				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.35659	117.02647	2.33895				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	2.93144	129.51692	2.90563				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	61.36856	100.38643	60.78736				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	8.16607	99.81973	8.10565				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	7.81439	101.53934	7.75569				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	7.72464	101.19270	7.66321				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.26808	100.25130	0.26609				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV026	On 27/09/2024	Spot Bond	99.94061	8.20782	99.94061	8.14702			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	55.12810	100.95973	54.71607			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.18999	92.45654	2.16502			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.11735	95.34778	2.09068			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	63.87273	100.52241	63.40240			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	94.19580	103.46133	93.51940			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	91.07343	99.88087	90.43867			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	15.69059	114.89453	15.57298			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	11.82937	101.30356	11.74262			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.90033	129.51692	2.87479			0.00	0	0.00
IWA204	On 26/01/2013	Spot Bond	100.00000	50.00002	100.00000	99.72678			0.00	0	0.00
IWA206	On 09/02/2013	Spot Bond	100.00000	96.81698	100.00000	96.05263			0.00	0	0.00
IWA207	On 16/02/2013	Spot Bond	100.00000	95.05208	100.00000	94.31525			0.00	0	0.00
IWA208	On 23/02/2013	Spot Bond	100.00000	93.35038	100.00000	92.63959			0.00	0	0.00
IWA229	On 19/07/2013	Spot Bond	100.00000	67.97020	100.00000	67.59259			0.00	0	0.00
IWA234	On 23/08/2013	Spot Bond	100.00000	67.49613	100.00000	67.11269			0.00	0	0.00
IWA304	On 24/01/2013	Spot Bond	99.47998	50.13039	99.47998	50.13036		994,799,800,000.00	10,000,000	5,000,000.00	
IWA305	On 31/01/2013	Spot Bond	99.37949	99.18980	99.37949	98.39262			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA306	On 07/02/2013	Spot Bond	99.27921	97.35205	99.27921	96.58479			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	99.16760	95.58515	99.16760	94.84621			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	93.88442	99.06633	93.17216			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	92.24644	98.96527	91.55943			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	90.66825	98.85919	90.00517			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	89.14590	98.75808	88.50547			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	87.32057	100.00000	86.69834			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000	78.15846	100.00000	77.65957			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000	77.99145	100.00000	77.49469			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	77.82516	100.00000	77.33051			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	77.65957	100.00000	77.16702			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	77.49469	100.00000	77.00422			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	77.33051	100.00000	76.84211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA323	On 16/05/2013	Spot Bond	100.00000	77.16702	100.00000	76.68067			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	77.00422	100.00000	76.51992			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	76.84211	100.00000	76.35983			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	76.68067	100.00000	76.20042			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	76.51992	100.00000	76.04167			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	76.35983	100.00000	75.88358			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	76.20042	100.00000	75.72614			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	76.04167	100.00000	75.56936			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	75.88358	100.00000	75.41322			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	75.72614	100.00000	75.25773			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	68.52938	100.00000	68.14007			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	67.62443	100.00000	67.24026			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	66.73143	100.00000	66.35234			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	65.85022	100.00000	65.47614			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	64.98066	100.00000	64.61151			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	64.12257	100.00000	63.75829			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	63.27581	100.00000	62.91635			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	62.44024	100.00000	62.08552			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA341	On 10/10/2013	Spot Bond	100.00000	61.61570	100.00000	61.26567			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	60.80205	100.00000	60.45664			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	59.99914	100.00000	59.65829			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	59.20683	100.00000	58.87049			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	58.42499	100.00000	58.09309			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	57.65347	100.00000	57.32595			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	56.89214	100.00000	56.56895			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	56.14087	100.00000	55.82194			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	55.39951	100.00000	55.08479			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	54.66795	100.00000	54.35738			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	53.94604	100.00000	53.63958			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	82.02171	99.74330	81.29946			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.63626	100.81205	8.57319			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	44.41331	101.01716	44.08840			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	18.96068	101.02507	16.35170			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	8.58993	100.00000	100.00000			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	65.14152	100.81807	66.11576			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF003	On 07/02/2013	Spot Bond	100.68775	102.59485	100.68775	101.77520			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	96.40199	100.65963	94.95438			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	75.63025	100.00000	100.00000			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	81.87314	100.00000	81.35496			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	61.41475	100.00000	60.96949			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	40.95999	100.00000	40.95995			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	10.46509	101.04078	10.38851			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	26.36411	100.00000	26.16874			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	98.39572	100.00000	102.02316			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	98.39572	100.00000	96.84211			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	105.05151	110.72528	105.05151	109.78812			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	103.36925	104.62962	102.55925			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.25421	102.42188	2.23881			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	1.70765	101.21431	1.69513			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	106.16455	100.00000	105.30839			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	91.30116	100.00000	90.66567			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	11.63745	153.49881	11.52811			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	54.40165	101.46222	53.99326			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK02	On 26/03/2015	Spot Bond	100.47188	20.51332	100.47188	20.36067				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	12.99310	103.08494	12.90534				7,009,775,920.00	68,000	5,920,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.41388	101.72477	1.40433				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	9.56651	100.30391	9.49543				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	20.38214	100.60223	20.24570				0.00	0	10,000,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	3.90561	100.33330	3.87658				0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	50.00001	100.00000	99.45504				0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	96.81698	100.00000	96.05263				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	67.49613	100.00000	67.11269				0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	64.94072	100.80210	64.33016				0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	89.78295	98.89515	89.13248				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	55.91715	101.14527	55.49853				0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	99.30996	96.33062	99.30996	95.57909				0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	90.65967	98.95948	89.99604				0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	83.36407	98.43044	82.80560				0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395				0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	68.99811	100.00000	68.60902				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBC17	On 06/02/2013	Spot Bond	99.38845	97.60795	99.38845	96.83583			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	93.87839	99.17027	93.16549			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	85.16651	101.29323	84.58628			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	38.12651	101.31233	37.84066			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	88.87858	100.54173	87.63846			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	42.75891	100.58073	42.44730			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	26.84378	101.30733	26.64253			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	19.01178	101.17095	18.86942			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	15.29291	99.84625	15.17847			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	8.36230	99.84060	8.29973			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	58.25711	100.25866	57.81955			0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	106.78985	100.00000	105.92399			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.07042	106.67960	101.07042	105.80310			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	46.41808	101.08567	46.07829			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	54.60380	100.00000	44.75122			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	100.87144	100.00000	100.09351			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	44.48461	100.00000	44.16210			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	38.85960	100.00000	38.57164			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP22U	On 09/09/2014	Spot Bond	100.00000	23.73935	100.00000	23.56343				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	23.40086	100.00000	23.23120				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.02574	100.00000	5.98109				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	14.71129	100.00000	14.60227				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	10.95122	109.95029	10.87242				549,751,450.00	5,000	5,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	29.74290	100.21678	29.52206				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	57.33284	100.18427	56.90728				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	23.44401	100.20050	23.26996				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	31.65592	101.34831	31.44273				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	31.70415	101.35889	31.49061				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	13.01719	101.41174	12.92948				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	7.61227	103.44664	7.55985				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.29735	103.61067	7.24703				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	15.34788	101.86568	15.24409				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	10.06295	104.35890	9.99315				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	10.13761	104.67108	10.06712				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	28.07676	106.18586	27.88035				17,414,481,040.00	164,000	87,682,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A1	On 20/12/2015	Spot Bond	100.06286	15.61402	100.06286	15.49825			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.62502	100.06556	7.56849			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	10.48105	110.15502	10.39641			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	20.58532	107.16233	20.43944			0.00	0	25,400,000.00
MIL01	On 31/05/2015	Spot Bond	100.44922	22.14177	100.44922	21.97703			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	11.97926	104.78971	11.89637			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	87.99303	100.42970	86.75502			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	11.65709	104.79935	11.57642		1,152,792,850.00		11,000	6,800,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	34.68917	110.61908	34.43696		27,765,389,080.00		251,000	2,012,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	19.28886	110.59153	19.14865		2,145,475,682,000.00		19,400,000	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	10.69270	115.34633	10.61230		48,214,765,940.00		418,000	3,805,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	59.07282	102.81634	58.67028		61,689,804,000.00		600,000	300,000.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	87.87249	98.77372	87.25006			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	83.92211	98.48888	83.35583			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.94322	100.00000	6.89288			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.11879	100.00000	0.11793			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	7.27275	100.00000	7.22003			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A208	On 14/08/2020	Spot Bond	100.00000	7.36263	100.00000	7.30925			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.76756	100.89771	6.71810			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.85631	100.61875	6.80633			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.97483	100.62967	6.92398			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	7.03409	100.63509	6.98281			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	7.10520	100.64159	7.05338			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	7.28292	100.65787	7.22980			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	7.40137	100.66881	7.34739			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	7.53164	100.68074	7.47671			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	7.65005	100.69157	7.59424			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	7.70925	100.69687	7.65301			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	8.41919	100.76218	8.35774			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	9.24651	100.83813	9.17897			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.11879	100.00000	0.11793			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.11879	100.00000	0.11793			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	9.38917	103.67668	9.32440			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	37.02828	101.36748	36.75053		405,469,920,000.00	4,000,000	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
NBK11B	On 27/10/2014	Spot Bond	100.92433	25.49186	100.92433	30.19224				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	21.85898	100.76441	21.69942				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	9.87366	100.97362	9.80145				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	16.34174	100.60434	16.22262				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	8.98878	100.47967	8.92334				0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	21.70984	112.76469	21.54954			3,495,705,390.00		31,000	9,500,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	16.89321	100.61353	16.76734				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	13.62963	122.79495	13.52192			73,676,970,000.00		600,000	5,192,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.51036	32.99078	3.50214				0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	84.30421	101.43082	83.73439				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	24.66822	108.29303	24.49288				0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	19.42219	101.23516	19.27668				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	7.43694	101.30698	7.38119				0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	45.65674	104.56520	45.33960				0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	40.26649	100.00004	39.96809				0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	17.40974	109.74955	17.28397			53,118,782,200.00		484,000	6,829,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	12.59781	100.00006	12.50445				0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	102.02877	119.17407	101.14217				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN17	On 24/01/2013	Spot Bond	100.94176	52.61480	100.94176	52.61476				0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	96.99334	100.33399	96.27449				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	33.42914	100.00000	33.23923				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	42.22447	100.00000	41.98460				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	31.87915	100.00000	31.69804				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	30.22832	100.00000	30.05659				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	22.71474	100.55018	22.54925				0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	95.41885	100.22266	94.72098				0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	92.55259	99.94761	91.89803				0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	92.27276	99.94811	91.62171				0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	92.27276	99.94811	91.62171				0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	92.27276	99.94811	91.62171				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	21.31742	99.86407	21.15964				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	20.22669	101.50309	20.07479				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	19.82923	101.36582	19.68049				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	22.34914	100.40506	22.18292				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	18.79380	80.20911	18.70304				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN62	On 02/12/2015	Spot Bond	100.38119	16.72102	100.38119	16.59668			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	13.77120	100.00000	13.69297			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	14.58654	101.10639	14.47738			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	15.15479	101.21257	15.04127			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	14.61649	101.03995	14.50953			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	12.65895	101.41775	12.56395			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	99.45504	100.00000	98.64865			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	15.22208	76.11506	15.15144			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	61.53392	100.41337	60.94457			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	41.12115	100.10537	40.81613			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	41.04714	100.10374	40.74267			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	20.12272	99.82783	19.97383			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.83377	100.74066	9.76201			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.85256	100.07228	8.78691			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	15.78889	100.06803	15.67181			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	8.47495	101.43571	8.41135			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	22.04465	110.75661	21.88422			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	65.36154	105.36061	64.90470			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED8	On 08/02/2014	Spot Bond	106.42411	50.54484	106.42411	50.19445				1,809,209,870.00	17,000	3,800,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	7.99719	101.17472	7.93730				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	15.38591	119.90407	15.26659				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	11.22895	108.97397	11.14108				0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	95.05208	100.00000	94.31525				0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	89.35051	98.87170	88.70641				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	18.75586	100.47393	18.61628				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.10061	156.96491	5.04903				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	8.28365	115.40836	8.22134				0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	89.13811	98.83767	88.49727				0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	73.37272	97.39714	72.94427				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	57.47290	100.19307	57.04626				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	11.01259	114.59979	10.92249				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	13.40576	100.55569	13.30808				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	43.19296	100.53494	42.87832				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	90.46485	100.49411	89.17920				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	21.75027	100.52625	21.59185				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B10	On 22/05/2020	Spot Bond	116.99821	11.02172	116.99821	10.92989			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	43.45114	100.56446	43.13454			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	90.61983	100.52540	89.33163			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	21.93835	100.54276	21.77852			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	11.44474	114.44931	11.35122			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	43.75482	100.59918	43.43590			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	90.82647	100.56709	89.53487			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	22.28472	100.57314	22.12233			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	90.85660	100.57316	89.56450			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	91.03095	100.58790	89.73621			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	91.24398	100.65124	89.94550			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	91.52373	100.70756	90.22063			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	9.91590	100.72887	9.84354			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	14.91910	100.67612	14.81028			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	63.27009	134.34526	62.69496			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	43.02380	108.59837	42.71562			0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	11.75425	125.30314	11.66037			0.00	0	7,547,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	90.82260	100.00000	90.18895			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA022	On 31/10/2022	Spot Bond	134.80590	11.71116	134.80590	11.61157			0.00	0	4,500,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.50380	171.14853	4.45540			0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	10.71587	135.14144	10.62507			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	84.46856	101.23304	83.89725			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	37.72370	101.21485	37.44113			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	37.61174	101.18197	37.33008			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	11.70216	101.47481	11.61620			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	21.67718	100.95122	21.51868			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	76.66808	100.91565	65.74214			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	18.84561	101.05067	16.22626			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	14.40912	100.00000	14.30234			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	14.45598	100.00000	14.34884			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	14.48409	100.00000	14.37675			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	15.15875	100.00000	15.04643			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	15.90840	100.00000	15.79051			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	20.59364	100.00000	20.44103			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	18.83088	108.19161	18.69713		673,709,155,470.00	6,227,000	101,200,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.36616	100.00000	4.33451			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	15.32009	104.37000	15.23035			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	22.01907	100.00000	21.85590			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.33208	100.00000	6.28515			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	82.88346	100.19068	81.78643			0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	99.51117	50.12254	99.51117	50.12251			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	97.60186	100.38733	96.86355			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	50.28567	100.00000	50.00000			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	71.68942	100.00000	71.28216			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	93.80268	100.47782	93.08161			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	41.27319	100.10564	40.96705			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	36.36937	100.09773	36.09035			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	81.87044	100.09376	80.79711			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	81.98907	100.09863	80.91415			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	60.89213	100.10500	60.31048			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	41.39965	100.10840	41.09256			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	36.36805	100.10173	36.08904			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B4D	On 15/06/2013	Spot Bond	100.10673	82.18679	100.10673	81.10920				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	60.96848	100.10663	60.38608				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	41.68228	100.11457	41.37308				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	36.36647	100.10653	36.08745				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	82.54267	100.12130	81.46030				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	41.99465	100.12138	41.68312				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	36.36463	100.11212	36.08561				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	82.85900	100.13423	81.77236				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	44.14230	100.68448	43.82031				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	35.98718	116.98567	35.71048				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	29.42949	91.25497	29.24671				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.85084	40.60007	0.84825				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	5.36500	124.70624	5.34000	124.71972			91,889,396,139,520.00	127,566,848	6,829,934,000.00	
R158	On 15/09/2015	Spot Bond	124.15418	22.60567	124.15418	22.42345				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	15.02828	86.87026	14.93870				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	17.30716	130.95502	17.16168				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159P	On 15/09/2016	Spot Bond	82.70497	8.12227	82.70497	8.07581			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	72.71092	107.05466	72.20446			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.30500	128.67908	7.24000	129.27227		100,049,204,897,295.00	695,989,719	0,809,846,000.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.76867	38.29047	0.76645			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.70685	36.16829	0.70491			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	216.90399	163.58517	217.33245	161.29343			0.00	0	1,297,125,472.00
R197	On 07/12/2023	Spot Bond	0.94000	286.17006	0.93000	286.22240		16,553,400,000.00	17,610,000	154,058,000.00	
R201	On 21/12/2014	Spot Bond	5.10000	107.42062	5.07500	107.42280		561,003,442,500.00	110,000,675	506,545,675.00	
R202	On 07/12/2033	Spot Bond	1.71000	214.70287	1.65000	216.57093		1,229,307,030,000.00	718,893,000	1,348,670,000.00	
R2023	On 28/02/2023	Spot Bond	6.77000	110.28153	6.69500	110.78918		21,047,356,113,870.00	108,915,231	3,837,915,075.00	
R203	On 15/09/2017	Spot Bond	5.78500	112.94818	5.76500	112.97995		26,567,712,771,405.00	592,517,333	5,509,284,000.00	
R204	On 21/12/2018	Spot Bond	6.04000	110.42716	6.01500	110.50282		3,166,410,167,760.00	524,240,094	4,525,124,409.00	
R2048	On 28/02/2048	Spot Bond	108.88836	11.52039	108.88836	11.43769		157,643,123,190,000.00	447,750,000	2,625,250,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	39.12327	100.00000	38.83336			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.13000	102.46806	5.11000	102.44412		3,896,235,000,000.00	759,500,000	1,094,000,000.00	
R207	On 15/01/2020	Spot Bond	6.28500	105.63228	6.23500	105.86651		18,960,657,398,970.00	1016,811,042	6,676,683,000.00	
R208	On 31/03/2021	Spot Bond	6.42500	104.25436	6.36500	104.58288		23,571,270,085,825.00	668,680,169	9,053,726,678.00	
R209	On 31/03/2036	Spot Bond	8.13000	82.57105	8.04000	83.31294		26,574,387,985,170.00	268,682,409	7,511,148,409.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Spot Bond	1.38000		165.83654	1.38000	165.71585			469,200,000.00	340,000	159,030,400.00
R211	On 31/01/2017	Spot Bond	0.15000		114.08618	-0.11000	114.01608			(36,000,000.00)	240,000	1,195,172,000.00
R212	On 31/01/2022	Spot Bond	0.83000		132.74663	0.81500	132.81747			224,390,500,000.00	270,350,000	1,345,400,000.00
R213	On 28/02/2031	Spot Bond	7.85500		94.70798	7.78500	95.28082			21,238,889,149,075.00	703,868,765	5,052,977,000.00
R214	On 28/02/2041	Spot Bond	84.68795		10.28415	84.68795	10.22414			212,617,709,461,068.00	510,601,679	6,643,002,679.00
R223C	On 15/03/2013	Spot Bond	98.99493		88.90780	98.99493	88.26925			0.00	0	0.00
R224C	On 15/09/2013	Spot Bond	96.64575		60.99306	96.64575	60.59582			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	94.28171		41.87021	94.28171	41.60303			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.87036		29.22805	91.87036	29.04550			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	88.83566		20.93872	88.83566	20.81155			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	86.87026		15.02828	86.87026	14.93870			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749		10.94669	84.86749	10.88270			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497		8.12227	82.70497	8.07581			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766		72.19376	97.62766	71.77796			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874		49.79515	95.17874	49.47667			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992		34.50637	92.80992	34.29022			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553		24.25414	90.60553	24.10521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R327C	On 21/06/2015	Spot Bond	87.76872	17.49540	87.76872	17.39079			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	12.64596	85.82547	12.57175			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	9.30489	83.71772	9.25141			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	6.98753	81.42381	6.94830			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.62069	77.48625	5.59043			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.40320	75.13464	4.38011			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.59887	72.16183	3.58064			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.88879	70.13136	2.87452			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.34762	68.17127	2.33629			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.93496	66.23386	1.92586			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.73562	63.06100	1.72780			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.47210	61.24492	1.46563			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.29823	59.05342	1.29270			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.12322	57.39997	1.11856			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	0.98058	55.80907	0.97661			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.86336	54.27807	0.85995			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.76291	52.85822	0.75997			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.67884	51.49553	0.67628			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond	44.45722	1.03092	44.45722	1.02751				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.96141	43.11572	0.95832				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.90194	41.83089	0.89912				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.85084	40.60007	0.84825				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.80678	39.42073	0.80439				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.76867	38.29047	0.76645				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.73560	37.20704	0.73353				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.70685	36.16829	0.70491				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	43.78248	100.16140	43.45755				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	79.41346	101.36584	78.72562				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	13.89057	101.68455	13.78609				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	23.40415	100.60342	23.23356				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.27424	100.00000	2.25739				0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	96.30811	100.25681	95.59659				0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	85.62854	100.32689	84.45775				0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	85.62954	100.32010	84.45879				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	60.54308	100.32441	59.96366				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB01	On 30/03/2015	Spot Bond	101.54349	20.05115	101.54349	19.90051			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	83.25489	100.00000	82.88650			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	90.54826	100.26310	89.87760			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	26.47299	101.21857	26.27468			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	105.58609	5.87500	105.53527			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	17.05358	100.60466	16.92928			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	56.95598	101.28378	56.52908			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	9.68889	100.77784	9.61815			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	95.52507	100.58027	94.77663			0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	42.59469	100.38116	42.27797			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	100.58059	100.60804	99.82015			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	101.17610	100.65009	100.41086			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	33.33351	102.09902	33.08731			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	13.58198	99.79665	13.48151			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	11.44399	101.65073	11.35980			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	15.78763	101.46985	15.67167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP008	On 30/04/2016	Spot Bond	101.46985	15.78763	101.46985	15.67167			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	79.23574	101.38750	78.55130			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	63.13339	100.62446	62.54072			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	59.76520	100.24328	61.62749			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	56.81574	101.50905	56.38904			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	14.40024	99.91990	14.29360			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	12.55764	99.90988	12.46466			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	81.21184	100.25061	80.13640			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	9.62513	100.36848	9.55357			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	52.09636	100.00000	51.71030			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	43.79851	100.51732	43.47244			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	38.27063	100.00000	37.99317			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	31.73119	100.62598	31.49985			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.08593	5.25000	100.04296			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.68328	100.00000	0.67822			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.70648	100.00000	3.67902			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	17.81740	101.48404	17.69662			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW21	On 21/04/2021	Spot Bond	115.23085	11.13300	115.23085	11.04982			806,615,950.00	7,000	5,200,000.00
SBC2	On 28/04/2016	Spot Bond	104.86804	9.74486	104.86804	9.68758			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	13.95789	114.56238	13.85352			40,555,082,520.00	354,000	29,877,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	12.29245	100.56539	12.20289			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	11.66236	107.95466	11.57969			3,238,639,800,000.00	30,000,000	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	7.12022	101.20234	7.06094			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	8.05998	100.11990	8.00020			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	7.14784	101.08312	7.09607			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	7.49374	101.24095	7.43759			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	7.47228	101.21627	7.41630			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	22.85368	107.37565	22.69147			157,305,327,250.00	1,465,000	15,628,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	90.02258	102.36256	89.39681			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	11.46444	105.03639	11.38495			126,673,886,340.00	1,206,000	10,400,000.00
SBK111	On 09/04/2014	Spot Bond	132.16219	42.28843	132.16219	41.91052			13,216,219,000.00	100,000	50,000.00
SBN18	On 14/09/2013	Spot Bond	162.56493	49.64633	162.56493	49.15923			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	81.52113	155.18315	80.70648			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	23.45870	120.12124	23.27652			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	23.37902	120.50039	23.19700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN31	On 15/09/2015	Spot Bond	120.69056	23.33924	120.69056	23.15731				0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	86.98355	143.06048	86.13668				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	12.43071	106.46393	12.34309				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	23.42168	120.29708	23.23957				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	23.40176	120.39190	23.21970				0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	77.76918	215.59863	76.77340				0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	90.82260	100.00000	90.18895				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.71167	100.10760	8.64705				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	43.58888	99.06612	43.26856				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	30.12280	100.00010	29.89956				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	10.87669	99.81852	10.79623				0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	82.67601	99.79990	81.94338				0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	66.28501	100.00000	65.80445				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	12.61465	109.84578	12.52346				0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	44.73133	100.78863	44.40474				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	11.36401	100.87410	12.54695				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.86567	99.99987	7.80737				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS17	On 23/06/2018	Spot Bond	100.00000	1.25264	100.00000	1.24430			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.45598	99.99997	8.39333			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	9.88516	113.08735	9.81241			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	10.99646	109.22356	10.91733			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	8.64989	100.77436	8.58675			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	21.83147	100.47821	21.67251			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	9.99858	100.50480	9.92577			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	8.24083	100.51996	8.18081			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	10.08083	106.95022	10.00950		455,180,136,320.00	4,256,000	4,207,000.00	
SBS3	On 25/05/2026	Spot Bond	102.76906	9.24050	102.76906	9.17721			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	9.83634	104.14309	9.76824		1,041,430,900.00	10,000	10,000.00	
SBS7	On 26/03/2013	Spot Bond	103.79928	95.52124	103.79928	94.82509		352,917,552,000.00	3,400,000	1,700,000.00	
SBS9	On 07/07/2016	Spot Bond	120.54819	13.52598	120.54819	13.42064		1,928,771,040.00	16,000	2,500,000.00	
SBSI10	On 03/07/2013	Spot Bond	120.15971	80.30686	120.15971	79.73723		10,093,415,640.00	84,000	42,000.00	
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.57897	272.67152	2.54267			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.10889	123.12082	4.07687			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	10.01597	114.44000	9.93232			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	94.80519	100.00000	94.07216			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHF01	On 15/12/2016	Spot Bond	100.00000	3.92399	100.00000	3.89491				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.21869	82.63494	0.21720				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.33822	120.42805	4.26943				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.07733	6.50000	102.02354				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	11.89171	100.12305	11.80349				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	77.39415	99.88484	76.43949				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	20.85986	99.87542	20.70544				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	10.20795	100.24421	10.13215				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	103.11523	11.41067	103.11523	11.33272				928,037,070.00	9,000	9,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	1.60488	100.24161	1.59296				0.00	0	1,000,000.00
SLI1	On 15/08/2013	Spot Bond	105.71322	70.33046	105.71322	69.84557				0.00	0	1,000,000.00
SLI2	On 15/08/2016	Spot Bond	112.32955	16.69385	112.32955	16.57297				0.00	0	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	77.14130	101.56711	76.68962				0.00	0	610,000.00
SNT01	On 15/09/2017	Spot Bond	105.65786	12.53360	105.65786	12.44580				0.00	0	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	30.31690	100.80059	30.09553				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	11.42330	100.58343	11.34005				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	16.75190	100.81342	16.62957				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA4	On 21/08/2017	Spot Bond	100.58796	9.21920	100.58796	9.15201			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	14.45764	107.52630	14.35547			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	19.09677	101.25454	18.95367			0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	100.00000	81.29176	100.00000	80.75221			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.58054	100.41357	10.50184			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	10.16962	99.94314	10.09430			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	8.97952	101.14726	8.91229			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	9.41374	94.17275	9.35406			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	9.44439	93.82087	9.38470			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	27.70612	104.67610	27.51454			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	7.65651	101.56575	7.60457			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	10.07761	100.11486	10.00285			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	12.31872	107.35953	12.23130			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	23.14106	121.64737	22.95953			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	1.92998	105.50721	1.91507			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	10.07364	100.00000	10.01842			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	95.80052	100.00000	95.05208			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	95.54974	100.00000	94.80519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN874	On 16/02/2013	Spot Bond	100.00000	95.05208	100.00000	94.31525			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	95.05208	100.00000	94.31525			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	94.07216	100.00000	93.35038			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	93.83033	100.00000	93.11224			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	93.35038	100.00000	92.63959			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	93.35038	100.00000	92.63959			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	92.40506	100.00000	91.70854			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	94.80519	100.00000	94.07216			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	67.97020	100.00000	67.59259			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	67.97020	100.00000	67.59259			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	67.75297	100.00000	67.36808			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	67.62443	100.00000	67.24026			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	67.49613	100.00000	67.11269			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	67.97020	100.00000	67.59259			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	67.97020	100.00000	67.59259			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	99.38728	97.86809	99.38728	97.09187			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	96.07965	99.28767	95.33218			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN956	On 14/02/2013	Spot Bond	99.25974	95.58123	99.25974	94.84167			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	94.60069	99.20138	93.87659			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	94.60065	99.20211	93.87655			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	94.35886	99.18693	93.63855			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	99.50500	50.12406	99.50500	99.18879			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	93.64116	99.14341	92.93203			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	92.93496	99.09929	92.23675			0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	92.70246	99.07862	92.00788			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	92.01110	99.03521	91.32710			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	88.29136	98.78368	87.66294			0.00	0	0.00
SYN968	On 23/01/2013	Spot Bond	99.57277	50.10710	99.57277	50.10706			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	81.83857	100.00000	81.29176			0.00	0	0.00
SYN971	On 20/02/2013	Spot Bond	100.00000	94.07216	100.00000	93.35038		12,000,000,000,000.00	120,000,000	50,000,000.00	
SZ18	On 30/09/2015	Spot Bond	119.55998	21.57005	119.55998	21.40407			0.00	0	200,468.00
SZ25	On 30/09/2025	Spot Bond	111.67266	10.79887	111.67266	10.72019			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	38.29354	100.00000	38.03705			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	25.72606	100.00000	25.53541			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS06	On 20/03/2014	Spot Bond	104.23307	45.87150	104.23307	45.55368			41,693,228,000.00	400,000	200,000.00
TFS101	On 06/02/2013	Spot Bond	99.37012	97.60838	99.37012	96.83639			198,740,240,000.00	2,000,000	1,000,000.00
TFS103	On 14/03/2013	Spot Bond	98.86706	89.13523	98.86706	88.49425			0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	99.29473	0.00000	99.29473	0.00000			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	99.99993	100.00000	99.99973			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.66418	101.84276	100.66418	101.03787			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	85.39924	101.16928	84.81402			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	84.25139	101.07247	83.68230			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	18.30004	100.91059	15.68081			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	12.19001	110.02135	12.10320			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	97.07447	100.00000	96.30607			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	96.28895	100.30600	95.57196			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	43.45378	100.55190	43.13719			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	64.60492	100.62855	64.13391			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	6.51784	101.17076	6.46904			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	6.71818	101.20716	6.66786			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	7.74674	103.42947	7.69340			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A4	On 18/07/2017	Spot Bond	100.80622	8.53452	100.80622	8.47081			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	8.77894	100.83814	8.71339			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.58939	100.90574	2.57191			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	6.46870	100.17362	6.42068			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	6.72410	100.18041	6.67419			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.66016	100.00000	2.64234			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.14844	101.28535	7.09486			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	9.21855	100.89554	9.14969			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.06682	101.45249	8.00627			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	10.02824	101.00134	9.95326			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	11.82926	102.14068	11.73992			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	13.40687	101.44362	13.30624			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	11.77494	101.20953	11.68674			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.91598	101.06155	5.87173			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.36750	101.14347	6.31983			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.40520	105.45079	6.35544			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.26840	101.30716	7.21391			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	7.66789	101.37985	7.61036			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8D1	On 18/04/2036	Spot Bond	102.14790	11.86859	102.14790	11.77896				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	11.50686	101.15653	11.42071				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	14.55370	101.18212	14.44471				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	11.72873	101.20040	11.64088				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	6.51713	101.18212	6.46832				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	6.61730	101.20040	6.56774				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	6.66737	101.20953	6.61743				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	11.58083	101.17116	11.49411				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	11.72873	101.20040	11.64088				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.23661	101.30089	12.14488				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.16761	101.30089	7.11388				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.23661	101.30089	12.14488				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	12.97390	101.44699	12.87651				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	8.16546	101.48350	8.10415				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	12.92787	101.43786	12.83083				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	16.58924	102.16719	16.46393				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	12.12213	102.21271	12.03052				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D3	On 18/07/2016	Spot Bond	102.19450	16.72572	102.19450	16.59935			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	58.22622	99.87885	57.79519			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	25.48668	111.48563	25.30124		1,114,856,300.00	10,000	2,500,000.00	
TL20	On 22/02/2020	Spot Bond	102.36770	6.23115	102.36770	6.19526			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	11.27784	111.51511	11.19532		3,233,938,190.00	29,000	995,429,000.00	
TN20	On 17/09/2020	Spot Bond	120.69176	12.37570	120.69176	12.27923		3,140,793,412,412.88	26,023,263	296,884,000.00	
TN23	On 06/11/2023	Spot Bond	122.92168	10.94779	122.92168	10.86120		9,833,767,957,618.64	80,000,273	110,500,273.00	
TN25	On 19/08/2025	Spot Bond	112.54971	12.50630	112.54971	12.41560			0.00	0	152,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	10.04290	105.64973	9.97255		3,592,090,820.00	34,000	7,564,000.00	
TORQ1	On 15/04/2022	Spot Bond	100.66243	7.55446	100.66243	7.49936			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.73187	100.67816	7.67548			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.95653	100.69808	7.89849			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.98018	100.70018	7.92196			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	9.09053	100.79857	9.02415			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	15.45151	101.00182	15.33849			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	19.42835	101.21676	19.28282			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	8.75281	101.26720	8.68722			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.63164	101.29746	7.57443			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR30	On 31/12/2099	Spot Bond	10.00000	99.91972	10.00000	99.83951			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.92172	9.75000	99.84350			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.92284	100.00000	9.84628			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	96.81698	100.00000	96.05263			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	93.35038	100.00000	92.63959			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	67.49613	100.00000	67.11269			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	90.67321	98.80121	90.01044			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	79.69739	97.87620	79.18967			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	70.90919	99.82860	70.49901			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	99.36331	97.34986	99.36331	96.58199			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	75.37150	97.76060	74.91778			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	13.08174	120.75743	12.97972			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	37.77264	101.23503	37.48963			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	12.44018	101.32511	12.34691			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	21.09650	101.70719	20.93778			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	14.48248	110.55481	14.37723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A5	On 07/11/2013	Spot Bond	100.00000	66.64893	100.00000	66.16573			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	66.91686	100.00000	66.43171			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	67.00616	100.00000	66.52037			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	22.81236	100.80302	22.64578			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	14.12348	100.83292	14.02032			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	10.50095	100.83423	10.42425			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	97.40246	100.00000	96.67011			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	96.91914	100.36906	96.18796			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	11.50107	128.75000	11.42312			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	15.74131	121.77342	15.61773		974,187,360.00	8,000	94,700,000.00	
WS05	On 01/08/2018	Spot Bond	243.55465	3.86697	243.55465	3.81473		0.00	0	51,520,000.00	
WSP1	On 28/05/2015	Spot Bond	107.94222	21.89400	107.94222	21.73794		0.00	0	0.00	
WSP2	On 28/05/2017	Spot Bond	110.97172	11.41843	110.97172	11.33520		0.00	0	80,355,000.00	
WSP3	On 28/05/2019	Spot Bond	113.15781	9.56580	113.15781	9.49497		0.00	0	0.00	
WSP4	On 28/05/2020	Spot Bond	112.59168	9.42361	112.59168	9.35412		0.00	0	0.00	
WSP5	On 28/05/2021	Spot Bond	113.82178	9.25414	113.82178	9.18530		0.00	0	28,069,000.00	
Z006	On 31/08/2013	Spot Bond	96.69614	63.00609	96.69614	62.59557		2,900,884,200,000.00	30,000,000	30,000,000.00	
Z009	On 30/11/2013	Spot Bond	95.45272	52.00178	95.45272	51.66839		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z014	On 30/06/2015	Spot Bond	87.68655	17.17818	87.68655	17.07498			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	40.61864	93.89641	40.36174			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	33.83463	92.71091	33.62171			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	14.12917	86.49267	14.04572			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	25.26169	90.84932	25.10538			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	17.14730	87.67412	17.04430			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.10285	67.16812	2.09278			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.29404	100.00000	8.24692			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03340	100.00000	0.03321			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.29404	100.00000	8.24692			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	22.22318	100.00000	22.09693			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	22.73542	100.00000	22.60626			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	21.31385	100.00000	21.19277			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	21.31385	100.00000	21.19277			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	20.21013	100.00000	20.09532			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	20.21013	100.00000	20.09532			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	19.12721	100.00000	19.01855			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA014	On 18/06/2015	Spot Bond	100.00000	19.12721	100.00000	19.01855			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	17.99948	100.00000	17.89723			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	17.99948	100.00000	17.89723			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	16.97044	100.00000	16.87403			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	16.97044	100.00000	16.87403			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	15.96987	100.00000	15.87915			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	15.96987	100.00000	15.87915			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	15.11416	100.00000	15.02830			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	14.30430	100.00000	14.22304			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	10.69748	100.00000	10.63671			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	10.10507	100.00000	10.04766			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	9.50928	100.00000	9.45526			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	9.50928	100.00000	9.45526			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.99974	100.00000	8.94861			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.50135	100.00000	8.45305			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.00011	100.00000	7.95467			0.00	0	0.00
<b>Total for j-Bonds :</b>									<b>840,931,815,515,492.00</b>	<b>,304,120,721</b>	<b>92 880 728 758.00</b>

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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
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<b>Grand Total:</b>									<b>10,932,314,474,692.00</b>	<b>104,282,989</b>	<b>92 882 206 073.00</b>
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