



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 13/02/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90160	8.90160	9.00560	9.00560		11.72	233,355,444.00	26,215	312,826.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	0.06470	0.00006	0.15680	0.00016	0.065	20.99	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,098.46470	2.09846	1,994.55680	1.99456	2,098.465	20.99	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	1.18330	0.00118	2.48610	0.00249	1.183	18.39	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,299.58330	1.29958	1,196.88610	1.19689	1,299.583	18.39	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	0.30460	0.00030	0.69030	0.00069	0.305	19.47	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,648.70460	1.64870	1,545.09030	1.54509	1,648.705	19.47	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	0.10280	0.00010	0.24520	0.00025	0.103	20.43	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,948.50280	1.94850	1,844.64520	1.84465	1,948.503	20.43	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	10.69480	0.01069	20.15730	0.02016	10.695	15.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	659.09480	0.65909	564.55730	0.56456	659.095	15.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	9.13780	0.00914	17.33670	0.01734	9.138	15.37	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	707.53780	0.70754	611.73670	0.61174	707.538	15.37	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	2.62180	0.00262	5.23900	0.00524	2.622	17.77	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,101.02180	1.10102	999.63900	0.99964	1,101.022	17.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	17.23390	0.01723	31.63960	0.03164	17.234	14.09	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	525.63390	0.52563	436.03960	0.43604	525.634	14.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	14.84660	0.01485	27.54100	0.02754	14.847	14.32	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	563.24660	0.56325	471.94100	0.47194	563.247	14.32	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	12.57300	0.01257	23.52090	0.02352	12.573	14.67	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	610.97300	0.61097	517.92090	0.51792	610.973	14.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	26.14830	0.02615	46.50170	0.04650	26.148	13.45	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	424.54830	0.42455	340.90170	0.34090	424.548	13.45	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	24.22400	0.02422	43.34590	0.04335	24.224	13.57	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	442.62400	0.44262	357.74590	0.35775	442.624	13.57	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	21.61070	0.02161	39.01630	0.03902	21.611	13.74	0.00	0	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	470.01070	0.47001	383.41630	0.38342	470.011	13.74	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	56.50360	0.05650	93.56570	0.09357	56.504	12.30	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	254.90360	0.25490	187.96570	0.18797	254.904	12.30	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	38.41780	0.03842	66.07590	0.06608	38.418	12.88	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	336.81780	0.33682	260.47590	0.26048	336.818	12.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	31.68090	0.03168	55.43800	0.05544	31.681	13.17	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	380.08090	0.38008	299.83800	0.29984	380.081	13.17	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	82.73470	0.08273	131.31790	0.13132	82.735	11.72	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	181.13470	0.18113	125.71790	0.12572	181.135	11.72	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	76.71020	0.07671	122.83410	0.12283	76.710	11.84	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	195.11020	0.19511	137.23410	0.13723	195.110	11.84	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	68.43680	0.06844	111.01040	0.11101	68.437	12.01	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	216.83680	0.21684	155.41040	0.15541	216.837	12.01	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	181.54960	0.18155	255.23890	0.25524	181.550	11.70	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	79.94960	0.07995	49.63890	0.04964	79.950	11.70	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	152.10750	0.15211	219.87400	0.21987	152.108	11.70	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	100.50750	0.10051	64.27400	0.06427	100.508	11.70	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	125.83110	0.12583	187.33830	0.18734	125.831	11.71	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	124.23110	0.12423	81.73830	0.08174	124.231	11.71	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	249.48560		0.24949	333.54430	0.33354	249.486	11.69	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	47.88560		0.04789	27.94430	0.02794	47.886	11.69	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	214.06530		0.21407	293.21700	0.29322	214.065	11.69	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	62.46530		0.06247	37.61700	0.03762	62.465	11.69	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Call	200.69900		0.20070	277.72790	0.27773	200.699	11.69	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	69.09900		0.06910	42.12790	0.04213	69.099	11.69	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	416.11770		0.41612	513.17840	0.51318	416.118	11.91	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	14.51770		0.01452	7.57840	0.00758	14.518	11.91	0.00	0	4,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	328.07440		0.32807	420.07340	0.42007	328.074	11.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	26.47440		0.02647	14.47340	0.01447	26.474	11.67	0.00	0	18,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	287.58140		0.28758	375.93070	0.37593	287.581	11.68	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	35.98140		0.03598	20.33070	0.02033	35.981	11.68	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	803.03760		0.80304	906.31200	0.90631	803.038	13.86	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	1.43760		0.00144	0.71200	0.00071	1.438	13.86	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	606.28210		0.60628	707.95810	0.70796	606.282	12.89	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	4.68210		0.00468	2.35810	0.00236	4.682	12.89	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	509.90880		0.50991	609.84880	0.60985	509.909	12.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	8.30880		0.00831	4.24880	0.00425	8.309	12.40	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,002.04490		1.00204	1,105.82100	1.10582	1,002.045	14.89	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	0.44490		0.00044	0.22100	0.00022	0.445	14.89	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	952.19710		0.95220	1,055.89600	1.05590	952.197	14.63	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	0.59710		0.00060	0.29600	0.00030	0.597	14.63	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	902.40080		0.90240	1,005.99660	1.00600	902.401	14.38	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	0.80080		0.00080	0.39660	0.00040	0.801	14.38	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Call	1,751.60660		1.75161	1,855.60360	1.85560	1,751.607	18.99	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Put	0.00660		0.00001	0.00360	0.00000	0.007	18.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.00780		9.00780	9.11290	9.11290		13.14	41,372,825.40	4,593	74,087.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	22.73470		0.02273	29.40860	0.02941	22.735	20.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	2,014.93470		2.01493	1,916.50860	1.91651	2,014.935	20.66	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	77.14170		0.07714	98.71090	0.09871	77.142	16.05	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	919.34170		0.91934	835.81090	0.83581	919.342	16.05	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	63.80250		0.06380	81.93640	0.08194	63.803	16.66	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	1,056.00250		1.05600	969.03640	0.96904	1,056.003	16.66	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	26.14810		0.02615	33.80530	0.03381	26.148	20.11	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,868.34810		1.86835	1,770.90530	1.77091	1,868.348	20.11	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	168.83040		0.16883	210.71120	0.21071	168.830	13.89	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	461.03040		0.46103	397.81120	0.39781	461.030	13.89	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	145.07060		0.14507	182.18920	0.18219	145.071	14.27	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	537.27060		0.53727	469.28920	0.46929	537.271	14.27	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	94.18060		0.09418	119.95330	0.11995	94.181	15.44	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	786.38060		0.78638	707.05330	0.70705	786.381	15.44	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	397.56200		0.39756	471.30100	0.47130	397.562	12.49	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	149.76200		0.14976	118.40100	0.11840	149.762	12.49	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	271.65040		0.27165	330.59240	0.33059	271.650	12.95	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	263.85040		0.26385	217.69240	0.21769	263.850	12.95	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	196.79130		0.19679	0.00000	0.00000	196.791	13.52	1,967,913.00	10,000	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	388.99130		0.38899	0.00000	0.00000	388.991	13.52	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	434.79280		0.43479	0.00000	0.00000	434.793	12.37	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	126.99280		0.12699	0.00000	0.00000	126.993	12.37	1,269,928.00	10,000	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	409.71530		0.40972	484.64850	0.48465	409.715	12.45	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	141.91530		0.14192	111.74850	0.11175	141.915	12.45	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	403.60730		0.40361	477.94480	0.47794	403.607	12.47	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	145.80730		0.14581	115.04480	0.11504	145.807	12.47	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	1,809.65210		1.80965	1,914.21050	1.91421	1,809.652	16.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	1.85210		0.00185	1.31050	0.00131	1.852	16.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	582.40940		0.58241	669.45470	0.66945	582.409	12.48	0.00	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	8.50	Put	74.60940		0.07461	56.55470	0.05655	74.609	12.48	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.11990		9.11990	9.22670	9.22670		14.13	0.00	0	26,306.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	139.77890		0.13978	165.22700	0.16523	139.779	17.17	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,219.87890		1.21988	1,138.52700	1.13853	1,219.879	17.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	226.67720		0.22668	265.64500	0.26564	226.677	15.40	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	756.77720		0.75678	688.94500	0.68894	756.777	15.40	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	224.54210		0.22454	263.20160	0.26320	224.542	15.43	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	764.64210		0.76464	696.50160	0.69650	764.642	15.43	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	180.35110		0.18035	212.35620	0.21236	180.351	16.20	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	960.45110		0.96045	885.65620	0.88566	960.451	16.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	303.57010		0.30357	352.96000	0.35296	303.570	14.45	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	533.67010		0.53367	476.26000	0.47626	533.670	14.45	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	288.85610		0.28886	336.34990	0.33635	288.856	14.61	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	568.95610		0.56896	509.64990	0.50965	568.956	14.61	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	228.83710		0.22884	268.11550	0.26812	228.837	15.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	748.93710		0.74894	681.41550	0.68142	748.937	15.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	1,831.81030		1.83181	1,936.12950	1.93613	1,831.810	15.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	11.91030		0.01191	9.42950	0.00943	11.910	15.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	568.74470		0.56874	644.25940	0.64426	568.745	12.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	198.84470		0.19884	167.55940	0.16756	198.845	12.93	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.22420		9.22420	9.33230	9.33230		14.75	0.00	0	11,667.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	145.59070		0.14559	166.72670	0.16673	145.591	19.24	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,921.39070		1.92139	1,834.42670	1.83443	1,921.391	19.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	492.44520		0.49245	552.87730	0.55288	492.445	14.35	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	468.24520		0.46825	420.57730	0.42058	468.245	14.35	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	337.29880		0.33730	382.27340	0.38227	337.299	15.68	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	803.09880		0.80310	739.97340	0.73997	803.099	15.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	225.67990		0.22568	257.42080	0.25742	225.680	17.30	0.00	0	750.00

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	10.27	Put	1,271.47990		1.27148	1,195.12080	1.19512	1,271.480	17.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	588.55550		0.58856	657.09800	0.65710	588.556	13.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	342.25550		0.34226	302.69800	0.30270	342.256	13.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	578.16170		0.57816	645.87660	0.64588	578.162	13.82	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	353.96170		0.35396	313.57660	0.31358	353.962	13.82	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	565.30780		0.56531	631.98310	0.63198	565.308	13.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	369.00780		0.36901	327.58310	0.32758	369.008	13.89	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	716.35800		0.71636	793.21720	0.79322	716.358	13.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	242.15800		0.24216	210.91720	0.21092	242.158	13.45	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	626.76010		0.62676	698.24410	0.69824	626.760	13.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	302.56010		0.30256	265.94410	0.26594	302.560	13.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	612.78740		0.61279	683.21440	0.68321	612.787	13.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	316.48740		0.31649	278.81440	0.27881	316.487	13.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	1,850.90370		1.85090	1,954.44030	1.95444	1,850.904	15.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	26.70370		0.02670	22.14030	0.02214	26.704	15.15	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,296.29790		1.29630	1,392.88900	1.39289	1,296.298	13.96	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	72.09790		0.07210	60.58900	0.06059	72.098	13.96	0.00	0	100.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.44130		9.44130	9.54650	9.54650		15.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,212.41840		1.21242	1,290.90130	1.29090	1,212.418	13.95	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	321.11840		0.32112	294.40130	0.29440	321.118	13.95	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	714.45910		0.71446	769.79630	0.76980	714.459	15.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	873.15910		0.87316	823.29630	0.82330	873.159	15.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,622.87930		1.62288	1,711.27760	1.71128	1,622.879	14.29	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	181.57930		0.18158	164.77760	0.16478	181.579	14.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,282.71300		1.28271	1,363.18150	1.36318	1,282.713	14.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	291.41300		0.29141	266.68150	0.26668	291.413	14.01	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,247.31180		1.24731	1,326.79700	1.32680	1,247.312	13.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	306.01180		0.30601	280.29700	0.28030	306.012	13.98	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
\$ / R	On 14/12/2015	Foreign Exchange Future			10.20360		10.20360	10.30430	10.30430		17.14		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,593.27790		1.59328	1,665.94720	1.66595	1,593.278	15.10		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	539.67790		0.53968	511.64720	0.51165	539.678	15.10		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,564.75700		1.56476	1,636.67300	1.63667	1,564.757	15.14		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	561.15700		0.56116	532.37300	0.53237	561.157	15.14		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,536.70220		1.53670	1,607.86340	1.60786	1,536.702	15.17		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	583.10220		0.58310	553.56340	0.55356	583.102	15.17		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.90160		8.90160	9.00560	9.00560		11.72		89,016.00	10	1,506.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	25,689.94170		0.25690	34,186.67370	0.34187	25,689.942	11.68		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	4,529.94170		0.04530	2,626.67370	0.02627	4,529.942	11.68		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	22,092.28630		0.22092	30,110.29530	0.30110	22,092.286	11.69		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	5,932.28630		0.05932	3,550.29530	0.03550	5,932.286	11.69		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	21,406.52610		0.21407	29,321.69530	0.29322	21,406.526	11.69		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	6,246.52610		0.06247	3,761.69530	0.03762	6,246.526	11.69		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	20,732.31570		0.20732	28,542.42780	0.28542	20,732.316	11.69		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	6,572.31570		0.06572	3,982.42780	0.03982	6,572.316	11.69		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	7,671.02070		0.07671	12,283.40680	0.12283	7,671.021	11.84		0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	19,511.02070		0.19511	13,723.40680	0.13723	19,511.021	11.84		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.00780		9.00780	9.11290	9.11290		13.14		0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	40,360.73400		0.40361	47,794.48210	0.47794	40,360.734	12.47		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	14,580.73400		0.14581	11,504.48210	0.11504	14,580.734	12.47		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	39,756.20430		0.39756	47,130.10210	0.47130	39,756.204	12.49		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	14,976.20430		0.14976	11,840.10210	0.11840	14,976.204	12.49		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	40,971.52590		0.40972	48,464.84900	0.48465	40,971.526	12.45		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	14,191.52590		0.14192	11,174.84900	0.11175	14,191.526	12.45		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.11990		9.11990	9.22670	9.22670		14.13		0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	48,431.24500		0.48431	55,308.58820	0.55309	48,431.245	13.20		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	26,441.24500		0.26441	22,638.58820	0.22639	26,441.245	13.20		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	47,929.86980		0.47930	54,761.30830	0.54761	47,929.870	13.22		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	26,939.86980		0.26940	23,091.30830	0.23091	26,939.870	13.22		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	48,937.17270		0.48937	55,860.46970	0.55860	48,937.173	13.17		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	25,947.17270		0.25947	22,190.46970	0.22190	25,947.173	13.17		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			13.86070		13.86070	14.04790	14.04790		9.77		64,244,344.50	4,635	8,332.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	542.82550		0.54283	717.01080	0.71701	542.826	10.33		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	22.12550		0.02213	9.11080	0.00911	22.126	10.33		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	533.53920		0.53354	707.30050	0.70730	533.539	10.27		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	22.83920		0.02284	9.40050	0.00940	22.839	10.27		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	524.64480		0.52464	697.81150	0.69781	524.645	10.26		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	23.94480		0.02394	9.91150	0.00991	23.945	10.26		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	26.97250		0.02697	61.24450	0.06124	26.973	10.79		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	566.27250		0.56627	413.34450	0.41334	566.273	10.79		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	381.63420		0.38163	541.19180	0.54119	381.634	10.14		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	50.93420		0.05093	23.29180	0.02329	50.934	10.14		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	258.26000		0.25826	397.14430	0.39714	258.260	10.02		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	97.56000		0.09756	49.24430	0.04924	97.560	10.02		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	145.58320		0.14558	252.28580	0.25229	145.583	9.88		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	184.88320		0.18488	104.38580	0.10439	184.883	9.88		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.01960		14.01960	14.20890	14.20890		11.76		28,039,200.00	2,000	2,640.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	151.15620		0.15116	205.31580	0.20532	151.156	13.13		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	931.55620		0.93156	796.41580	0.79642	931.556	13.13		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	86.96680		0.08697	120.85380	0.12085	86.967	14.18		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,367.36680		1.36737	1,211.95380	1.21195	1,367.367	14.18		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	253.79060		0.25379	335.56230	0.33556	253.791	12.08		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	574.19060		0.57419	466.66230	0.46666	574.191	12.08		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	237.02370		0.23702	314.65090	0.31465	237.024	12.22		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	617.42370		0.61742	505.75090	0.50575	617.424	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 14/06/2013	Foreign Exchange Future	14.65	Call	178.64470		0.17864	240.75670	0.24076	178.645	12.79	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	809.04470		0.80904	681.85670	0.68186	809.045	12.79	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	488.36120		0.48836	612.93950	0.61294	488.361	11.34	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	258.76120		0.25876	194.03950	0.19404	258.761	11.34	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	482.83340		0.48283	606.62240	0.60662	482.833	11.35	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	263.23340		0.26323	197.72240	0.19772	263.233	11.35	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	477.35090		0.47735	600.34900	0.60035	477.351	11.36	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	267.75090		0.26775	201.44900	0.20145	267.751	11.36	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,031.09680		2.03110	2,216.56900	2.21657	2,031.097	14.17	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	11.49680		0.01150	7.66900	0.00767	11.497	14.17	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,074.59450		1.07459	1,245.60750	1.24561	1,074.594	11.40	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	54.99450		0.05499	36.70750	0.03671	54.994	11.40	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.18840		14.18840	14.38120	14.38120		12.10	2,837,680.00	200	500.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	329.40920		0.32941	406.04070	0.40604	329.409	12.79	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	891.00920		0.89101	774.84070	0.77484	891.009	12.79	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	326.94640		0.32695	403.11170	0.40311	326.946	12.81	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	898.54640		0.89855	781.91170	0.78191	898.546	12.81	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	331.88920		0.33189	408.98920	0.40899	331.889	12.77	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	883.48920		0.88349	767.78920	0.76779	883.489	12.77	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.34630		14.34630	14.54230	14.54230		12.47	0.00	0	3.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	453.11630		0.45312	536.64680	0.53665	453.116	13.09	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,006.81630		1.00682	894.34680	0.89435	1,006.816	13.09	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	450.49320		0.45049	533.62750	0.53363	450.493	13.11	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,014.19320		1.01419	901.32750	0.90133	1,014.193	13.11	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	455.76290		0.45576	539.69150	0.53969	455.763	13.07	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	999.46290		0.99946	887.39150	0.88739	999.463	13.07	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09520		0.09520	0.09640	0.09640		20.36	0.00	0	24,061.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	574.55170		0.00575	678.81920	0.00679	574.552	20.29	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	
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	54.55170	0.00055	38.81920	0.00039	54.552	20.29	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	71.35630	0.00071	104.58200	0.00105	71.356	20.36	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	551.35630	0.00551	464.58200	0.00465	551.356	20.36	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	4.48200	0.00004	8.05580	0.00008	4.482	22.83	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,484.48200	0.01484	1,368.05580	0.01368	1,484.482	22.83	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09640	0.09640	0.09760	0.09760		18.91	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	798.13890	0.00798	892.20190	0.00892	798.139	18.66	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	158.13890	0.00158	132.20190	0.00132	158.139	18.66	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	270.31240	0.00270	321.34490	0.00321	270.312	18.91	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	630.31240	0.00630	561.34490	0.00561	630.312	18.91	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	83.11960	0.00083	103.55190	0.00104	83.120	20.72	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,443.11960	0.01443	1,343.55190	0.01344	1,443.120	20.72	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.99910	11.99910	12.09080	12.09080		11.65	57,595,680.00	4,800	32,963.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	1,002.93970	1.00294	1,093.41900	1.09342	1,002.940	14.24	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	3.83970	0.00384	2.61900	0.00262	3.840	14.24	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	993.04970	0.99305	1,083.49050	1.08349	993.050	14.17	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	3.94970	0.00395	2.69050	0.00269	3.950	14.17	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	24.61510	0.02462	37.73670	0.03774	24.615	13.65	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	665.51510	0.66552	586.93670	0.58694	665.515	13.65	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	1,032.63010	1.03263	1,123.21750	1.12322	1,032.630	14.43	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	3.53010	0.00353	2.41750	0.00242	3.530	14.43	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	1,012.83320	1.01283	1,103.34980	1.10335	1,012.833	14.30	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	3.73320	0.00373	2.54980	0.00255	3.733	14.30	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.14890	12.14890	12.24170	12.24170		12.75	8,054,720.70	663	32,750.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	536.01880	0.53602	0.00000	0.00000	536.019	12.11	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	187.11880	0.18712	0.00000	0.00000	187.119	12.11	112,271.28	600	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	229.11880	0.22912	0.00000	0.00000	229.119	13.40	137,471.28	600	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	580.21880	0.58022	0.00000	0.00000	580.219	13.40	0.00	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	11.24	Call	961.80330		0.96180	1,044.77970	1.04478	961.803	12.02	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	52.90330		0.05290	43.07970	0.04308	52.903	12.02	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	953.15300		0.95315	1,035.91480	1.03591	953.153	12.01	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	54.25300		0.05425	44.21480	0.04421	54.253	12.01	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	944.53010		0.94453	1,027.07390	1.02707	944.530	12.01	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	55.63010		0.05563	45.37390	0.04537	55.630	12.01	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.30640		12.30640	12.40090	12.40090		13.36	0.00	0	14,970.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	479.55840		0.47956	530.00280	0.53000	479.558	13.28	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	523.15840		0.52316	479.10280	0.47910	523.158	13.28	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	320.04820		0.32005	357.20480	0.35720	320.048	14.28	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	863.64820		0.86365	806.30480	0.80630	863.648	14.28	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	641.70000		0.64170	702.79380	0.70279	641.700	12.71	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	335.30000		0.33530	301.89380	0.30189	335.300	12.71	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	636.47010		0.63647	697.25440	0.69725	636.470	12.73	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	340.07010		0.34007	306.35440	0.30635	340.070	12.73	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	521.63600		0.52164	575.05990	0.57506	521.636	13.12	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	465.23600		0.46524	424.15990	0.42416	465.236	13.12	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	646.96280		0.64696	708.36620	0.70837	646.963	12.69	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	330.56280		0.33056	297.46620	0.29747	330.563	12.69	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.45300		12.45300	12.54880	12.54880		13.90	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,390.66130		1.39066	1,471.73800	1.47174	1,390.661	12.86	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	137.66130		0.13766	122.93800	0.12294	137.661	12.86	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,199.93650		1.19994	1,276.58000	1.27658	1,199.936	12.79	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	189.93650		0.18994	170.78000	0.17078	189.937	12.79	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,163.30820		1.16331	1,238.91450	1.23891	1,163.308	12.80	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	203.30820		0.20331	183.11450	0.18311	203.308	12.80	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,127.31250		1.12731	1,201.85650	1.20186	1,127.313	12.81	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	217.31250		0.21731	196.05650	0.19606	217.313	12.81	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
2025	On 02/05/2013	Bond Future			114.09717		114.09717	114.10350	114.10350				0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	683.50000		0.68350	689.83000	0.68983	683.500			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2038	On 02/05/2013	Bond Future			112.54735		112.54735	112.54713	112.54713				0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Call	942.87000		0.94287	942.65000	0.94265	942.870			0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2050	On 02/05/2013	Bond Future			119.66292		119.66292	119.66172	119.66172				0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	2,065.10000		2.06510	2,063.90000	2.06390	2,065.100			0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL7T	On 02/05/2013	Index Future			495.74400		495.74400	494.64800	494.64800				0.00	0	12.00
AL7T	On 01/08/2013	Index Future			502.25500		502.25500	501.14200	501.14200				0.00	0	0.00
AL7T	On 07/11/2013	Index Future			509.37800		509.37800	508.24900	508.24900				0.00	0	0.00
ALBI	On 02/05/2013	Index Future			441.25300		441.25300	440.39100	440.39100				0.00	0	913.00
ALBI	On 01/08/2013	Index Future			447.04800		447.04800	446.17300	446.17300				0.00	0	79.00
ALBI	On 07/11/2013	Index Future			453.38900		453.38900	452.50000	452.50000				0.00	0	85.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.18490		9.18490	9.23930	9.23930		7.84		13,777,350.00	1,500	10,318.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	676.58180		0.67658	730.46870	0.73047	676.582	11.72		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	1.68180		0.00168	1.16870	0.00117	1.682	11.72		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	867.00000		0.86700	921.20480	0.92120	867.000	13.19		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	0.70000		0.00070	0.50480	0.00050	0.700	13.19		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	817.18560		0.81719	871.33300	0.87133	817.186	12.83		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	0.88560		0.00089	0.63300	0.00063	0.886	12.83		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	767.40500		0.76740	821.48190	0.82148	767.405	12.44		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	1.10500		0.00111	0.78190	0.00078	1.105	12.44		0.00	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 14/06/2013	Foreign Exchange Future			9.23410		9.23410	9.28940	9.28940			6,925,575.00	750	11,130.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	494.10000		0.49410	549.40000	0.54940	494.100		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	484.10000		0.48410	539.40000	0.53940	484.100		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	474.10000		0.47410	529.40000	0.52940	474.100		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.28730		9.28730	9.34470	9.34470		10.31	0.00	0	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	514.84030		0.51484	557.61800	0.55762	514.840	10.04	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	127.54030		0.12754	112.91800	0.11292	127.540	10.04	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	508.03440		0.50803	550.53760	0.55054	508.034	10.05	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	130.73440		0.13073	115.83760	0.11584	130.734	10.05	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	286.18050		0.28618	316.96020	0.31696	286.180	10.28	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	298.88050		0.29888	272.26020	0.27226	298.880	10.28	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	589.18380		0.58918	634.41250	0.63441	589.184	10.15	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	101.88380		0.10188	89.71250	0.08971	101.884	10.15	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	522.07110		0.52207	565.10590	0.56511	522.071	10.05	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	124.77110		0.12477	110.40590	0.11041	124.771	10.05	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.33660		9.33660	9.39610	9.39610		10.88	0.00	0	610.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	317.63980		0.31764	346.84900	0.34685	317.640	11.02	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	441.03980		0.44104	410.74900	0.41075	441.040	11.02	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	314.15250		0.31415	343.12120	0.34312	314.153	11.04	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	447.55250		0.44755	417.02120	0.41702	447.553	11.04	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	310.70500		0.31070	339.43430	0.33943	310.705	11.06	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	454.10500		0.45410	423.33430	0.42333	454.105	11.06	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.76670		9.76670	9.83360	9.83360		12.87	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,586.35660		2.58636	2,648.93600	2.64894	2,586.357	12.84	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	69.65660		0.06966	65.33600	0.06534	69.657	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
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,540.88410		2.54088	2,603.21560	2.60322	2,540.884	12.81	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	74.18410		0.07418	69.61560	0.06962	74.184	12.81	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,495.63930		2.49564	2,557.71280	2.55771	2,495.639	12.78	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	78.93930		0.07894	74.11280	0.07411	78.939	12.78	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.87430		8.87430	8.96340	8.96340		10.47	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	267.99490		0.26799	343.44880	0.34345	267.995	10.92	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	33.69490		0.03369	20.04880	0.02005	33.695	10.92	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	260.05730		0.26006	334.78780	0.33479	260.057	10.91	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	35.75730		0.03576	21.38780	0.02139	35.757	10.91	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	252.21760		0.25222	326.19940	0.32620	252.218	10.90	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	37.91760		0.03792	22.79940	0.02280	37.918	10.90	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.96320		8.96320	9.05210	9.05210		12.41	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	266.15050		0.26615	316.63060	0.31663	266.150	12.37	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	242.95050		0.24295	204.53060	0.20453	242.950	12.37	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	261.24490		0.26124	311.17660	0.31118	261.245	12.38	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	248.04490		0.24804	209.07660	0.20908	248.045	12.38	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	256.40170		0.25640	305.78490	0.30578	256.402	12.38	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	253.20170		0.25320	213.68490	0.21368	253.202	12.38	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.08310		0.08310	0.12500	0.12500			0.00	0	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.03680		0.03680	0.05840	0.05840			0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.04120		0.04120	-0.00220	-0.00220			0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.09330		0.09330	0.16880	0.16880			0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.05650		0.05650	0.07970	0.07970			0.00	0	67,300.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.03820		0.03820	0.05750	0.05750			0.00	0	70,400.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO CACS	On 26/02/2013	Can-Do Future			3,235.54930		3,235.54930	1,572.73590	1,572.73590			0.00	0	40.00
CF CANDO CACT	On 26/02/2013	Can-Do Future			10,000.00000		10,000.00000	10,000.00000	10,000.00000			0.00	0	0.00
CF CANDO CACU	On 26/02/2013	Can-Do Future			0.03240		0.03240	0.02440	0.02440			0.00	0	88,000.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.08320		0.08320	0.09340	0.09340			0.00	0	5,000.00
CF CANDO CACW	On 26/02/2013	Can-Do Future			0.05830		0.05830	0.04020	0.04020			0.00	0	34,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.71140		9.71140	9.81470	9.81470		11.41	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	580.19520		0.58020	679.59620	0.67960	580.195	12.76	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	8.79520		0.00880	4.89620	0.00490	8.795	12.76	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	570.53540		0.57054	669.77880	0.66978	570.535	12.68	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	9.13540		0.00914	5.07880	0.00508	9.135	12.68	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	560.88990		0.56089	659.96890	0.65997	560.890	12.60	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	9.48990		0.00949	5.26890	0.00527	9.490	12.60	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.83740		9.83740	9.94280	9.94280		13.10	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	449.81440		0.44981	525.12190	0.52512	449.814	12.41	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	152.41440		0.15241	122.32190	0.12232	152.414	12.41	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	443.65420		0.44365	518.41480	0.51841	443.654	12.42	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	156.25420		0.15625	125.61480	0.12561	156.254	12.42	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	437.55090		0.43755	511.76210	0.51176	437.551	12.44	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	160.15090		0.16015	128.96210	0.12896	160.151	12.44	0.00	0	0.00
DAAD	On 19/02/2013	Any day expiry			9.17020		9.17020	9.23000	9.23000			0.00	4,000	4,000.00
DAAD	On 19/02/2013	Any day expiry	9.22	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAAD	On 19/02/2013	Any day expiry	9.22	Put	49.80000		0.04980	0.00000	0.00000	49.800		0.00	4,000	4,000.00
DAAD	On 19/02/2013	Any day expiry	9.24	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAAD	On 19/02/2013	Any day expiry	9.24	Put	69.80000		0.06980	0.00000	0.00000	69.800		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
DAAD	On	19/02/2013		Any day expiry	9.25	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00	
DAAD	On	19/02/2013		Any day expiry	9.25	Put	79.80000	0.07980	0.00000	0.00000	79.800	0.00	0	0.00	
DAAD	On	19/02/2013		Any day expiry	9.26	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00	
DAAD	On	19/02/2013		Any day expiry	9.26	Put	89.80000	0.08980	0.00000	0.00000	89.800	0.00	0	0.00	
DAEU	On	19/02/2013		Any day expiry			11.95290	11.95290	12.05430	12.05430		41.23	0.00	0	0.00
DAEU	On	19/02/2013		Any day expiry	11.98	Call	54.68480	0.05468	0.00000	0.00000	54.685	11.01	0.00	0	0.00
DAEU	On	19/02/2013		Any day expiry	11.98	Put	81.78480	0.08178	0.00000	0.00000	81.785	11.01	8,000	8,000.00	
DAEU	On	19/02/2013		Any day expiry	12.07	Call	25.10430	0.02510	66.46140	0.06646	25.104	11.11	0.00	0	0.00
DAEU	On	19/02/2013		Any day expiry	12.07	Put	142.20430	0.14220	82.16140	0.08216	142.204	11.11	0.00	0	8,000.00
DAEU	On	19/02/2013		Any day expiry	10.99	Call	962.90000	0.96290	1,064.30000	1.06430	962.900	11.72	0.00	0	0.00
DAEU	On	19/02/2013		Any day expiry	10.99	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.72	0.00	0	0.00
DAEU	On	19/02/2013		Any day expiry	11.00	Call	952.90000	0.95290	1,054.30000	1.05430	952.900	11.71	0.00	0	0.00
DAEU	On	19/02/2013		Any day expiry	11.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.71	0.00	0	0.00
DAEU	On	19/02/2013		Any day expiry	11.01	Call	942.90000	0.94290	1,044.30000	1.04430	942.900	11.70	0.00	0	0.00
DAEU	On	19/02/2013		Any day expiry	11.01	Put	0.00000	0.00000	0.00000	0.00000	0.000	11.70	0.00	0	0.00
DAEU	On	21/02/2013		Any day expiry			11.93000	11.93000	11.93000	11.93000			0.00	0	0.00
DAEU	On	21/02/2013		Any day expiry	11.94	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAEU	On	21/02/2013		Any day expiry	11.94	Put	10.00000	0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAEU	On	21/02/2013		Any day expiry	11.95	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAEU	On	21/02/2013		Any day expiry	11.95	Put	20.00000	0.02000	20.00000	0.02000	20.000		0.00	0	0.00
DAEU	On	21/02/2013		Any day expiry	11.96	Call	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAEU	On	21/02/2013		Any day expiry	11.96	Put	30.00000	0.03000	30.00000	0.03000	30.000		0.00	0	0.00
DAEU	On	21/11/2013		Any day expiry			12.41640	12.41640	12.51180	12.51180		13.73	0.00	0	0.00
DAEU	On	21/11/2013		Any day expiry	11.89	Call	845.86780	0.84587	911.92870	0.91193	845.868	12.76	0.00	0	0.00
DAEU	On	21/11/2013		Any day expiry	11.89	Put	319.46780	0.31947	290.12870	0.29013	319.468	12.76	0.00	0	0.00
DAEU	On	21/11/2013		Any day expiry	11.90	Call	839.71990	0.83972	905.52580	0.90553	839.720	12.77	0.00	0	0.00
DAEU	On	21/11/2013		Any day expiry	11.90	Put	323.31990	0.32332	293.72580	0.29373	323.320	12.77	0.00	0	0.00
DAEU	On	21/11/2013		Any day expiry	11.91	Call	834.10120	0.83410	899.64060	0.89964	834.101	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	11.91	Put	327.70120		0.32770	297.84060	0.29784	327.701	12.78	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry			9.66710		9.66710	9.77080	9.77080		10.77	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.70	Call	0.00000		0.00000	0.00000	0.00000	0.000	14.12	0.00	3,000	0.00
DAFR	On 13/02/2013	Any day expiry	9.70	Put	32.90000		0.03290	0.00000	0.00000	32.900	14.12	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.78	Call	0.00000		0.00000	0.00000	0.00000	0.000	11.44	0.00	5,000	0.00
DAFR	On 13/02/2013	Any day expiry	9.78	Put	112.90000		0.11290	0.00000	0.00000	112.900	11.44	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.81	Call	0.00000		0.00000	8.35930	0.00836	0.000	11.15	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.81	Put	142.90000		0.14290	47.55930	0.04756	142.900	11.15	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.89	Call	0.00000		0.00000	1.56180	0.00156	0.000	14.17	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.89	Put	222.90000		0.22290	120.76180	0.12076	222.900	14.17	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.90	Call	0.00000		0.00000	1.28940	0.00129	0.000	14.55	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.90	Put	232.90000		0.23290	130.48940	0.13049	232.900	14.55	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.91	Call	0.00000		0.00000	1.06950	0.00107	0.000	14.93	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.91	Put	242.90000		0.24290	140.26950	0.14027	242.900	14.93	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry			7.45080		7.45080	7.51970	7.51970		12.12	0.00	10,000	6,000.00
DANZ	On 14/02/2013	Any day expiry	7.39	Call	65.22080		0.06522	131.74780	0.13175	65.221	14.95	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry	7.39	Put	4.42080		0.00442	2.04780	0.00205	4.421	14.95	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry	7.40	Call	56.64710		0.05665	122.21560	0.12222	56.647	14.69	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry	7.40	Put	5.84710		0.00585	2.51560	0.00252	5.847	14.69	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry	7.41	Call	48.46700		0.04847	112.78910	0.11279	48.467	14.44	0.00	0	4,000.00
DANZ	On 14/02/2013	Any day expiry	7.41	Put	7.66700		0.00767	3.08910	0.00309	7.667	14.44	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry	7.42	Call	40.75880		0.04076	103.49080	0.10349	40.759	14.18	0.00	0	6,000.00
DANZ	On 14/02/2013	Any day expiry	7.42	Put	9.95880		0.00996	3.79080	0.00379	9.959	14.18	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry	7.52	Call	1.77040		0.00177	0.00000	0.00000	1.770	12.54	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry	7.52	Put	70.97040		0.07097	0.00000	0.00000	70.970	12.54	0.00	4,000	4,000.00
DAUS	On 14/02/2013	Any day expiry			8.86530		8.86530	8.96760	8.96760		12.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 14/02/2013	Any day expiry	9.10	Call	0.01150		0.00001	4.83820	0.00484	0.011	15.40	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.10	Put	234.71150		0.23471	137.23820	0.13724	234.712	15.40	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.11	Call	0.00840		0.00001	4.16730	0.00417	0.008	15.63	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.11	Put	244.70840		0.24471	146.56730	0.14657	244.708	15.63	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	8.95	Call	1.62210		0.00162	41.46650	0.04147	1.622	12.06	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	8.95	Put	86.32210		0.08632	23.86650	0.02387	86.322	12.06	0.00	0	15,000.00
DAUS	On 14/02/2013	Any day expiry	9.09	Call	0.01590		0.00002	5.61830	0.00562	0.016	15.18	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.09	Put	224.71590		0.22472	128.01830	0.12802	224.716	15.18	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry			8.86530		8.86530	8.96760	8.96760		12.07	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	9.00	Call	2.11140		0.00211	27.81340	0.02781	2.111	12.94	0.00	40,000	20,000.00
DAUS	On 15/02/2013	Any day expiry	9.00	Put	136.81140		0.13681	60.21340	0.06021	136.811	12.94	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Call	70.72880		0.07073	161.80690	0.16181	70.729	14.03	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Put	15.42880		0.01543	4.20690	0.00421	15.429	14.03	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.85	Call	43.42300		0.04342	125.35830	0.12536	43.423	13.47	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	8.85	Put	28.12300		0.02812	7.75830	0.00776	28.123	13.47	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Call	27.35570		0.02736	99.64920	0.09965	27.356	13.05	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Put	42.05570		0.04206	12.04920	0.01205	42.056	13.05	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Call	86.44570		0.08645	180.67120	0.18067	86.446	14.32	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Put	11.14570		0.01115	3.07120	0.00307	11.146	14.32	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Call	78.43930		0.07844	171.19670	0.17120	78.439	14.18	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Put	13.13930		0.01314	3.59670	0.00360	13.139	14.18	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.87400		8.87400	8.98010	8.98010		11.53	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,024.05430		1.02405	1,130.12820	1.13013	1,024.054	20.17	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	0.05430		0.00005	0.02820	0.00003	0.054	20.17	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	874.11360		0.87411	980.15300	0.98015	874.114	18.35	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	0.11360		0.00011	0.05300	0.00005	0.114	18.35	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Call	774.19320		0.77419	880.18390	0.88018	774.193	17.13	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Put	0.19320		0.00019	0.08390	0.00008	0.193	17.13	0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	8.72	Call	180.48290	0.18048	271.50250	0.27150	180.483	12.28	0.00	0	0.00	
DAUS	On 26/02/2013	Any day expiry	8.72	Put	26.48290	0.02648	11.40250	0.01140	26.483	12.28	0.00	0	0.00	
DAUS	On 26/02/2013	Any day expiry	9.02	Call	26.18810	0.02619	63.56430	0.06356	26.188	11.66	0.00	0	0.00	
DAUS	On 26/02/2013	Any day expiry	9.02	Put	172.18810	0.17219	103.46430	0.10346	172.188	11.66	0.00	0	0.00	
DAUS	On 26/02/2013	Any day expiry	9.35	Call	1.97820	0.00198	7.35920	0.00736	1.978	13.80	0.00	0	5,000.00	
DAUS	On 26/02/2013	Any day expiry	9.35	Put	477.97820	0.47798	377.25920	0.37726	477.978	13.80	0.00	0	0.00	
DAUS	On 26/02/2013	Any day expiry	8.60	Call	283.08250	0.28308	383.58470	0.38358	283.083	12.60	0.00	0	0.00	
DAUS	On 26/02/2013	Any day expiry	8.60	Put	9.08250	0.00908	3.48470	0.00348	9.083	12.60	0.00	0	0.00	
DAUS	On 26/02/2013	Any day expiry	8.61	Call	274.00220	0.27400	373.97210	0.37397	274.002	12.57	0.00	0	0.00	
DAUS	On 26/02/2013	Any day expiry	8.61	Put	10.00220	0.01000	3.87210	0.00387	10.002	12.57	0.00	0	0.00	
DAUS	On 26/02/2013	Any day expiry	8.62	Call	265.00060	0.26500	364.39750	0.36440	265.001	12.55	0.00	0	0.00	
DAUS	On 26/02/2013	Any day expiry	8.62	Put	11.00060	0.01100	4.29750	0.00430	11.001	12.55	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry			8.91130	8.91130	9.01540	9.01540		11.83	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	9.35	Call	31.73360	0.03173	52.48280	0.05248	31.734	13.67	0.00	0	5,400.00	
DAUS	On 26/03/2013	Any day expiry	9.35	Put	470.43360	0.47043	387.08280	0.38708	470.434	13.67	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	9.04	Call	89.19200	0.08919	135.14530	0.13515	89.192	12.04	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	9.04	Put	217.89200	0.21789	159.74530	0.15975	217.892	12.04	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	9.05	Call	86.29210	0.08629	131.18480	0.13118	86.292	12.10	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	9.05	Put	224.99210	0.22499	165.78480	0.16578	224.992	12.10	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	9.06	Call	83.48240	0.08348	127.32990	0.12733	83.482	12.15	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	9.06	Put	232.18240	0.23218	171.92990	0.17193	232.182	12.15	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	8.00	Call	912.80540	0.91281	1,016.19960	1.01620	912.805	14.06	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	8.00	Put	1.50540	0.00151	0.79960	0.00080	1.505	14.06	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	8.10	Call	813.72740	0.81373	916.68510	0.91669	813.727	13.51	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	8.10	Put	2.42740	0.00243	1.28510	0.00129	2.427	13.51	0.00	0	5,400.00	
DAUS	On 26/03/2013	Any day expiry	9.02	Call	95.26580	0.09527	143.38390	0.14338	95.266	11.94	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	9.02	Put	203.96580	0.20397	147.98390	0.14798	203.966	11.94	0.00	0	0.00	
DAUS	On 26/04/2013	Any day expiry			8.94880	8.94880	9.05340	9.05340		12.33	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	9.06	Call	146.69440	0.14669	196.56900	0.19657	146.694	12.37	0.00	0	0.00	
DAUS	On 26/04/2013	Any day expiry	9.06	Put	257.89440	0.25789	203.16900	0.20317	257.894	12.37	0.00	0	0.00	
DAUS	On 26/04/2013	Any day expiry	9.35	Call	76.41030	0.07641	106.61110	0.10661	76.410	13.67	0.00	0	5,800.00	
DAUS	On 26/04/2013	Any day expiry	9.35	Put	477.61030	0.47761	403.21110	0.40321	477.610	13.67	0.00	0	0.00	
DAUS	On 26/04/2013	Any day expiry	9.02	Call	162.00800	0.16201	215.19710	0.21520	162.008	12.29	0.00	0	0.00	
DAUS	On 26/04/2013	Any day expiry	9.02	Put	233.20800	0.23321	181.79710	0.18180	233.208	12.29	0.00	0	0.00	
DAUS	On 26/04/2013	Any day expiry	9.04	Call	153.94870	0.15395	205.46520	0.20547	153.949	12.31	0.00	0	0.00	
DAUS	On 26/04/2013	Any day expiry	9.04	Put	245.14870	0.24515	192.06520	0.19207	245.149	12.31	0.00	0	0.00	
DAUS	On 26/04/2013	Any day expiry	9.05	Call	150.03660	0.15004	200.72110	0.20072	150.037	12.33	0.00	0	0.00	
DAUS	On 26/04/2013	Any day expiry	9.05	Put	251.23660	0.25124	197.32110	0.19732	251.237	12.33	0.00	0	0.00	
DAUS	On 26/04/2013	Any day expiry	8.00	Call	955.03020	0.95503	1,057.33610	1.05734	955.030	13.56	0.00	0	0.00	
DAUS	On 26/04/2013	Any day expiry	8.00	Put	6.23020	0.00623	3.93610	0.00394	6.230	13.56	0.00	0	0.00	
DAUS	On 26/04/2013	Any day expiry	8.10	Call	857.68370	0.85768	959.02980	0.95903	857.684	13.13	0.00	0	0.00	
DAUS	On 26/04/2013	Any day expiry	8.10	Put	8.88370	0.00888	5.62980	0.00563	8.884	13.13	0.00	0	5,800.00	
DAUS	On 28/05/2013	Any day expiry			8.98740	8.98740	9.09230	9.09230		12.88	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	9.05	Call	215.63360	0.21563	270.00290	0.27000	215.634	12.79	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	9.05	Put	278.23360	0.27823	227.70290	0.22770	278.234	12.79	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	9.06	Call	211.52970	0.21153	265.23050	0.26523	211.530	12.81	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	9.06	Put	284.12970	0.28413	232.93050	0.23293	284.130	12.81	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	9.35	Call	127.34050	0.12734	164.01440	0.16401	127.340	13.88	0.00	0	7,500.00	
DAUS	On 28/05/2013	Any day expiry	9.35	Put	489.94050	0.48994	421.71440	0.42171	489.941	13.88	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	8.10	Call	905.26380	0.90526	1,004.77640	1.00478	905.264	13.07	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	8.10	Put	17.86380	0.01786	12.47640	0.01248	17.864	13.07	0.00	0	7,500.00	
DAUS	On 28/05/2013	Any day expiry	9.04	Call	219.80080	0.21980	274.84050	0.27484	219.801	12.78	0.00	0	0.00	
DAUS	On 28/05/2013	Any day expiry	9.04	Put	272.40080	0.27240	222.54050	0.22254	272.401	12.78	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry			9.02210	9.02210	9.12750	9.12750		13.40	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.06	Call	268.55570	0.26856	324.86270	0.32486	268.556	13.19	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.06	Put	306.45570	0.30646	257.36270	0.25736	306.456	13.19	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	9.35	Call	175.66040	0.17566	216.77590	0.21678	175.660	14.14	0.00	0	7,500.00	
DAUS	On 26/06/2013	Any day expiry	9.35	Put	503.56040	0.50356	439.27590	0.43928	503.560	14.14	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	8.10	Call	950.25860	0.95026	1,048.37000	1.04837	950.259	13.26	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	8.10	Put	28.15860	0.02816	20.87000	0.02087	28.159	13.26	0.00	0	7,500.00	
DAUS	On 26/06/2013	Any day expiry	9.04	Call	276.92850	0.27693	334.39050	0.33439	276.928	13.14	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.04	Put	294.82850	0.29483	246.89050	0.24689	294.828	13.14	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.05	Call	272.71340	0.27271	329.59690	0.32960	272.713	13.17	0.00	0	0.00	
DAUS	On 26/06/2013	Any day expiry	9.05	Put	300.61340	0.30061	252.09690	0.25210	300.613	13.17	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry			9.05330	9.05330	9.15910	9.15910		13.55	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.20	Call	261.44240	0.26144	312.51890	0.31252	261.442	13.72	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.20	Put	408.14240	0.40814	353.41890	0.35342	408.142	13.72	0.00	0	1,400.00	
DAUS	On 22/07/2013	Any day expiry	9.21	Call	258.16830	0.25817	308.76050	0.30876	258.168	13.76	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.21	Put	414.86830	0.41487	359.66050	0.35966	414.868	13.76	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.80	Call	127.32970	0.12733	155.62820	0.15563	127.330	15.84	0.00	0	2,800.00	
DAUS	On 22/07/2013	Any day expiry	9.80	Put	874.02970	0.87403	796.52820	0.79653	874.030	15.84	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.19	Call	264.76080	0.26476	316.32480	0.31632	264.761	13.69	0.00	0	0.00	
DAUS	On 22/07/2013	Any day expiry	9.19	Put	401.46080	0.40146	347.22480	0.34722	401.461	13.69	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry			9.05810	9.05810	9.16400	9.16400		13.60	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	9.35	Call	223.54560	0.22355	268.18850	0.26819	223.546	14.28	0.00	0	7,500.00	
DAUS	On 26/07/2013	Any day expiry	9.35	Put	515.44560	0.51545	454.18850	0.45419	515.446	14.28	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	9.04	Call	330.82610	0.33083	390.32390	0.39032	330.826	13.34	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	9.04	Put	312.72610	0.31273	266.32390	0.26632	312.726	13.34	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	9.05	Call	326.50110	0.32650	385.48110	0.38548	326.501	13.36	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	9.05	Put	318.40110	0.31840	271.48110	0.27148	318.401	13.36	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	9.06	Call	322.22610	0.32223	380.68990	0.38069	322.226	13.39	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	9.06	Put	324.12610	0.32413	276.68990	0.27669	324.126	13.39	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	8.10	Call	996.88990	0.99689	1,093.92170	1.09392	996.890	13.39	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	8.10	Put	38.78990	0.03879	29.92170	0.02992	38.790	13.39	0.00	0	7,500.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 31/07/2013	Any day expiry			9.06400		9.06400	9.17000	9.17000		13.77	0.00	0	25,000.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	314.17130		0.31417	370.95040	0.37095	314.171	13.51	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	350.17130		0.35017	300.95040	0.30095	350.171	13.51	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	310.18500		0.31018	366.46540	0.36647	310.185	13.53	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	356.18500		0.35618	306.46540	0.30647	356.185	13.53	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	318.20270		0.31820	375.48260	0.37548	318.203	13.48	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	344.20270		0.34420	295.48260	0.29548	344.203	13.48	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.09500		9.09500	9.20150	9.20150		13.88	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	282.97680		0.28298	332.24770	0.33225	282.977	14.24	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	497.97680		0.49798	440.74770	0.44075	497.977	14.24	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	164.21530		0.16422	195.58600	0.19559	164.215	16.00	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	909.21530		0.90922	834.08600	0.83409	909.215	16.00	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	305.27900		0.30528	357.51220	0.35751	305.279	14.01	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	450.27900		0.45028	396.01220	0.39601	450.279	14.01	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	289.15910		0.28916	339.26260	0.33926	289.159	14.17	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	484.15910		0.48416	427.76260	0.42776	484.159	14.17	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	286.04940		0.28605	335.73520	0.33574	286.049	14.20	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	491.04940		0.49105	434.23520	0.43424	491.049	14.20	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.12820		9.12820	9.23510	9.23510		14.16	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	192.08750		0.19209	225.27620	0.22528	192.088	16.14	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	943.88750		0.94389	870.17620	0.87018	943.888	16.14	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	333.29770		0.33330	385.55760	0.38556	333.298	14.29	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	495.09770		0.49510	440.45760	0.44046	495.098	14.29	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	330.03920		0.33004	381.90560	0.38191	330.039	14.32	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	501.83920		0.50184	446.80560	0.44681	501.839	14.32	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	326.81640		0.32682	378.29160	0.37829	326.816	14.35	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	508.61640		0.50862	453.19160	0.45319	508.616	14.35	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	336.59210		0.33659	389.24780	0.38925	336.592	14.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.28	Put	488.39210		0.48839	434.14780	0.43415	488.392	14.26	0.00	0	1,200.00
DAUS	On 28/02/2014	Any day expiry			9.30830		9.30830	9.41420	9.41420		15.12	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	643.40860		0.64341	707.86100	0.70786	643.409	14.38	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	445.10860		0.44511	403.66100	0.40366	445.109	14.38	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	652.15920		0.65216	717.23530	0.71724	652.159	14.33	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	433.85920		0.43386	393.03530	0.39304	433.859	14.33	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	647.76730		0.64777	712.53120	0.71253	647.767	14.35	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	439.46730		0.43947	398.33120	0.39833	439.467	14.35	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.31710		9.31710	9.42290	9.42290		15.16	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	663.37330		0.66337	727.88250	0.72788	663.373	14.42	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	456.27330		0.45627	414.98250	0.41498	456.273	14.42	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	672.10400		0.67210	737.21900	0.73722	672.104	14.37	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	445.00400		0.44500	404.31900	0.40432	445.004	14.37	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	667.72060		0.66772	732.53240	0.73253	667.721	14.40	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	450.62060		0.45062	409.63240	0.40963	450.621	14.40	0.00	0	0.00
EL28	On 02/05/2013	Bond Future			113.66355		113.66355	113.66227	113.66227			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	347.37000		0.34737	346.09000	0.34609	347.370		0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 02/05/2013	Bond Future			8.81045		88.76142	8.85973	88.34433			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	79,581.16000		79.58116	79,164.07000	79.16407	79,581.160		0.00	0	0.00
ES33	On 02/05/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future			8.89931		89.92706	8.95012	89.50423			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 01/08/2013	Bond Future	9.00	Call	834.86000		0.83486	412.03000	0.41203	834.860		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	78,875.73000		78.87573	78,452.90000	78.45290	78,875.730		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI			441.13300		441.13300	440.34100	440.34100			0.00	0	97.00
GOVI	On 02/05/2013	GOVI	432.99	Call	81,430.00000		8.14300	73,510.00000	7.35100	81,430.000		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	81,330.00000		8.13300	73,410.00000	7.34100	81,330.000		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	81,230.00000		8.12300	73,310.00000	7.33100	81,230.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI			446.92600		446.92600	446.12300	446.12300			0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	9,360.00000		0.93600	1,330.00000	0.13300	9,360.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	9,260.00000		0.92600	1,230.00000	0.12300	9,260.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	9,160.00000		0.91600	1,130.00000	0.11300	9,160.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			453.26500		453.26500	452.45000	452.45000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	72,750.00000		7.27500	64,600.00000	6.46000	72,750.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	72,650.00000		7.26500	64,500.00000	6.45000	72,650.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	72,550.00000		7.25500	64,400.00000	6.44000	72,550.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 02/05/2013	Index Future	200.69900		200.69900	200.79200	200.79200			0.00	0	459.00
IGOV	On 01/08/2013	Index Future	203.36000		203.36000	203.45300	203.45300			0.00	0	147.00
IGOV	On 07/11/2013	Index Future	206.27000		206.27000	206.36500	206.36500			0.00	0	7.00
ILBI	On 02/05/2013	Index Future	543.51400		543.51400	543.48300	543.48300			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap	8.82200	0.02000	8.82200	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	8.68300	0.10773	8.68300	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap	8.65500	0.05139	8.65500	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap	8.97500	0.08468	8.97500	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap	8.96200	0.09581	8.96200	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap	8.99700	0.06909	8.99700	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future	5.08000	94.92000	5.08000	5.08000	94.92000			0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future	5.08000	94.92000	5.07000	5.07000	94.93000			0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future	5.06000	94.94000	5.06000	5.06000	94.94000			0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future	5.04000	94.96000	5.03000	5.03000	94.97000			0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future	5.02000	94.98000	5.02000	5.02000	94.98000			0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future	5.02000	94.98000	5.02000	5.02000	94.98000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future	5.02000	94.98000	5.02000	5.02000	94.98000			0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future	5.07000	94.93000	5.06000	5.06000	94.94000			0.00	0	2,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.17000		94.83000	5.16000	94.84000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.29000		94.71000	5.29000	94.71000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.43000		94.57000	5.43000	94.57000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.58000		94.42000	5.58000	94.42000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.47100		7.47100	7.54110	7.54110		8.22		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	582.22760		0.58223	651.75630	0.65176	582.228	12.16		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	1.22760		0.00123	0.65630	0.00066	1.228	12.16		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	572.30470		0.57230	641.79590	0.64180	572.305	12.07		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	1.30470		0.00130	0.69590	0.00070	1.305	12.07		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	562.38710		0.56239	631.83820	0.63184	562.387	11.98		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	1.38710		0.00139	0.73820	0.00074	1.387	11.98		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.52810		7.52810	7.59680	7.59680		9.77		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	283.04440		0.28304	332.11720	0.33212	283.044	10.13		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	94.94440		0.09494	75.31720	0.07532	94.944	10.13		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	276.29950		0.27630	324.83910	0.32484	276.300	10.12		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	98.19950		0.09820	78.03910	0.07804	98.200	10.12		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	269.63690		0.26964	317.63600	0.31764	269.637	10.10		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	101.53690		0.10154	80.83600	0.08084	101.537	10.10		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 02/05/2013	Bond Future			6.77873		108.29751	6.81693	108.01553				0.00	0	3,490.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,909.71000		1.90971	1,627.73000	1.62773	1,909.710			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	1,981.93000		1.98193	1,699.95000	1.69995	1,981.930			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	2,054.09000		2.05409	1,772.11000	1.77211	2,054.090			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 01/08/2013	Bond Future			6.83093		109.71978	6.87063	109.43360			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	3,249.96000		3.24996	2,963.78000	2.96378	3,249.960		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	3,319.33000		3.31933	3,033.15000	3.03315	3,319.330		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	3,388.64000		3.38864	3,102.46000	3.10246	3,388.640		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.33094		119.79021	5.33691	119.77568		1.72	0.00	0	19,451.00
R157	On 02/05/2013	Bond Future	5.34	Call	394.16000		0.39416	390.79000	0.39079	394.160	1.73	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	372.11000		0.37211	383.27000	0.38327	372.110	1.73	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	407.08000		0.40708	403.34000	0.40334	407.080	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	360.69000		0.36069	371.48000	0.37148	360.690	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	420.24000		0.42024	416.13000	0.41613	420.240	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	349.52000		0.34952	359.94000	0.35994	349.520	1.74	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.32884		121.36342	5.33586	121.34816		1.58	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,907.79000		91.90779	91,892.53000	91.89253	91,907.790	1.70	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.70	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.33279		116.27741	5.34110	116.26168		1.46	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	868.36000		0.86836	867.09000	0.86709	868.360	1.50	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	382.77000		0.38277	397.23000	0.39723	382.770	1.50	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	880.55000		0.88055	879.17000	0.87917	880.550	1.50	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	376.14000		0.37614	390.49000	0.39049	376.140	1.50	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	892.83000		0.89283	891.34000	0.89134	892.830	1.50	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	369.60000		0.36960	383.84000	0.38384	369.600	1.50	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 02/05/2013	Bond Future			7.33502		130.91168	7.37317	130.52799		11.42		0.00	0	68,926.00
R186	On 02/05/2013	Bond Future	6.75	Call	722.42000		0.72242	679.10000	0.67910	722.420	11.19		0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	6,814.31000		6.81431	7,154.68000	7.15468	6,814.310	11.19		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,028.58000		3.02858	2,867.85000	2.86785	3,028.580	11.39		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,476.13000		2.47613	2,699.09000	2.69909	2,476.130	11.39		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,081.81000		3.08181	2,918.81000	2.91881	3,081.810	11.39		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,429.24000		2.42924	2,649.93000	2.64993	2,429.240	11.39		0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,135.55000		3.13555	2,970.29000	2.97029	3,135.550	11.40		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	2,382.97000		2.38297	2,601.40000	2.60140	2,382.970	11.40		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Call	5,261.31000		5.26131	5,019.64000	5.01964	5,261.310	11.56		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	1,173.17000		1.17317	1,315.19000	1.31519	1,173.170	11.56		0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.39961		127.34605	7.43910	126.95682		13.03		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	3,799.10000		3.79910	3,270.61000	3.27061	3,799.100	12.96		0.00	0	4,215.00
R186	On 01/08/2013	Bond Future	7.25	Put	5,288.99000		5.28899	5,149.73000	5.14973	5,288.990	12.96		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	118,073.64000		118.07364	117,684.41000	117.68441	118,073.640	13.53		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	13.53		0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.47139		129.15169	7.51237	128.75663		12.70		0.00	0	480.00
R186	On 07/11/2013	Bond Future	8.15	Call	9,342.07000		9.34207	8,845.01000	8.84501	9,342.070	13.09		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,017.63000		3.01763	2,915.63000	2.91563	3,017.630	13.09		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	9,403.12000		9.40312	8,905.89000	8.90589	9,403.120	13.10		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,988.86000		2.98886	2,886.69000	2.88669	2,988.860	13.10		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	13,161.04000		13.16104	12,671.83000	12.67183	13,161.040	13.29		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,611.92000		1.61192	1,517.77000	1.51777	1,611.920	13.29		0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	9,281.15000		9.28115	8,784.27000	8.78427	9,281.150	13.08		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,046.63000		3.04663	2,944.81000	2.94481	3,046.630	13.08		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 01/04/2013	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 02/05/2013	Bond Future			289.24051		289.24051	289.13508	289.13508			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	6,850.51000		6.85051	6,745.08000	6.74508	6,850.510		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	6,840.51000		6.84051	6,735.08000	6.73508	6,840.510		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	6,830.51000		6.83051	6,725.08000	6.72508	6,830.510		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 02/05/2013	Bond Future			5.13728		108.84249	5.13671	108.84340		1.02	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.02000		0.00002	0.02000	0.00002	0.020	0.96	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,773.11000		1.77311	1,772.20000	1.77220	1,773.110	0.96	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.02000		0.00002	0.03000	0.00003	0.020	0.96	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,756.78000		1.75678	1,755.88000	1.75588	1,756.780	0.96	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.02000		0.00002	0.03000	0.00003	0.020	0.96	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,740.44000		1.74044	1,739.54000	1.73954	1,740.440	0.96	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.10543		105.86786	5.10510	105.86830		0.96	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,622.18000		68.62218	68,622.62000	68.62262	68,622.180	1.04	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.04853		107.36894	5.04832	107.36917		0.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	184.06000		0.18406	185.01000	0.18501	184.060	0.83	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	467.90000		0.46790	468.62000	0.46862	467.900	0.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/11/2013	Bond Future	4.80	Call	187.98000		0.18798	189.29000	0.18929	187.980	0.83	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	460.82000		0.46082	461.90000	0.46190	460.820	0.83	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	191.96000		0.19196	193.62000	0.19362	191.960	0.83	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	453.80000		0.45380	455.23000	0.45523	453.800	0.83	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 02/05/2013	Bond Future			213.98733		213.98733	214.32090	214.32090			0.00	0	49,442.00
R202	On 02/05/2013	Bond Future	211.04	Call	2,947.33000		2.94733	3,280.90000	3.28090	2,947.330		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	2,937.33000		2.93733	3,270.90000	3.27090	2,937.330		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	2,927.33000		2.92733	3,260.90000	3.26090	2,927.330		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 02/05/2013	Bond Future			5.81484		110.42914	5.81613	110.42396		3.91	0.00	0	10,716.00
R203	On 02/05/2013	Bond Future	5.89	Call	960.39000		0.96039	969.83000	0.96983	960.390	3.94	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	659.35000		0.65935	673.97000	0.67397	659.350	3.94	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	983.18000		0.98318	992.54000	0.99254	983.180	3.94	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	642.16000		0.64216	656.70000	0.65670	642.160	3.94	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,006.27000		1.00627	1,015.55000	1.01555	1,006.270	3.94	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	625.29000		0.62529	639.75000	0.63975	625.290	3.94	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.84805		111.87938	5.84956	111.87365		3.79	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,666.18000		98.66618	98,660.45000	98.66045	98,666.180	3.98	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.98	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.89234		109.30616	5.89405	109.30007		3.67	0.00	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 07/11/2013	Bond Future	6.01	Call	1,585.76000		1.58576	1,603.44000	1.60344	1,585.760	3.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,168.19000		1.16819	1,191.96000	1.19196	1,168.190	3.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,076.64000		107.07664	107,070.55000	107.07055	107,076.640	3.86	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.86	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,058.90000		1.05890	1,066.14000	1.06614	1,058.900	3.64	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,709.94000		1.70994	1,723.27000	1.72327	1,709.940	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,546.53000		1.54653	1,563.93000	1.56393	1,546.530	3.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,199.80000		1.19980	1,223.29000	1.22329	1,199.800	3.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,565.89000		1.56589	1,583.62000	1.58362	1,565.890	3.67	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,183.73000		1.18373	1,207.55000	1.20755	1,183.730	3.67	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 02/05/2013	Bond Future			6.07244		112.06777	6.07386	112.06072		5.36	0.00	0	6,807.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,738.79000		1.73879	1,737.01000	1.73701	1,738.790	5.45	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	665.78000		0.66578	671.05000	0.67105	665.780	5.45	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,771.08000		1.77108	1,769.24000	1.76924	1,771.080	5.46	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	649.06000		0.64906	654.27000	0.65427	649.060	5.46	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,803.66000		1.80366	1,801.76000	1.80176	1,803.660	5.46	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	632.66000		0.63266	637.81000	0.63781	632.660	5.46	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.11624		109.51296	6.11783	109.50540		5.58	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,629.46000		100.62946	100,621.90000	100.62190	100,629.460	5.86	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.86	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.16651		111.06579	6.16826	111.05786		5.18	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,384.22000		4.38422	4,412.65000	4.41265	4,384.220	5.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	686.67000		0.68667	723.03000	0.72303	686.670	5.42	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,254.37000		2.25437	2,291.26000	2.29126	2,254.370	5.19	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,696.55000		1.69655	1,741.37000	1.74137	1,696.550	5.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future	6.30	Call	2,279.72000		2.27972	2,316.53000	2.31653	2,279.720	5.20		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,676.88000		1.67688	1,721.62000	1.72162	1,676.880	5.20		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,305.22000		2.30522	2,341.95000	2.34195	2,305.220	5.20		0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,657.38000		1.65738	1,702.04000	1.70204	1,657.380	5.20		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 02/05/2013	Bond Future			5.13071		103.89691	5.13643	103.89301		0.42		0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,198.28000		1.19828	1,202.18000	1.20218	1,198.280	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,191.33000		1.19133	1,195.23000	1.19523	1,191.330	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,184.38000		1.18438	1,188.28000	1.18828	1,184.380	0.39		0.00	0	0.00
R206	On 01/08/2013	Bond Future			4.99568		101.49949	5.00569	101.49508		0.32		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,501.38000		30.50138	30,496.97000	30.49697	30,501.380	0.34		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.34		0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.49531		102.93862	4.52144	102.93394		0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	26.29000		0.02629	27.98000	0.02798	26.290	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	63.07000		0.06307	69.44000	0.06944	63.070	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	26.95000		0.02695	28.63000	0.02863	26.950	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	61.93000		0.06193	68.29000	0.06829	61.930	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	27.62000		0.02762	29.29000	0.02929	27.620	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	60.81000		0.06081	67.16000	0.06716	60.810	0.12		0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 02/05/2013	Bond Future			6.31285		107.28031	6.34575	107.09770		6.69	0.00	0	5,051.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,713.84000		1.71384	1,622.42000	1.62242	1,713.840	6.76	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,010.28000		1.01028	1,101.47000	1.10147	1,010.280	6.76	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,746.59000		1.74659	1,653.96000	1.65396	1,746.590	6.76	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	987.94000		0.98794	1,077.92000	1.07792	987.940	6.76	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,779.67000		1.77967	1,685.83000	1.68583	1,779.670	6.77	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	965.97000		0.96597	1,054.74000	1.05474	965.970	6.77	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.36342		105.05273	6.39804	104.86724		6.89	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	97,481.54000		97.48154	97,296.05000	97.29605	97,481.540	7.21	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.21	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.41713		106.54225	6.45365	106.35395		6.64	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,184.49000		3.18449	3,090.85000	3.09085	3,184.490	6.71	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,787.58000		1.78758	1,882.24000	1.88224	1,787.580	6.71	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,215.41000		3.21541	3,121.13000	3.12113	3,215.410	6.71	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,767.74000		1.76774	1,861.76000	1.86176	1,767.740	6.71	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,246.46000		3.24646	3,151.55000	3.15155	3,246.460	6.72	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,748.07000		1.74807	1,841.46000	1.84146	1,748.070	6.72	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 02/05/2013	Bond Future			6.44535		102.53667	6.48322	102.30273		7.97	0.00	0	15,418.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,182.28000		2.18228	2,055.89000	2.05589	2,182.280	8.03	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	986.88000		0.98688	1,094.43000	1.09443	986.880	8.03	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,220.78000		2.22078	2,092.88000	2.09288	2,220.780	8.04	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	964.43000		0.96443	1,070.47000	1.07047	964.430	8.04	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,259.61000		2.25961	2,130.21000	2.13021	2,259.610	8.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 02/05/2013	Bond Future	6.66	Put	942.37000		0.94237	1,046.91000	1.04691	942.370	8.04	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.49241		103.88329	6.53196	103.64583		8.23	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,838.82000		94.83882	94,601.36000	94.60136	94,838.820	8.62	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.62	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.54713		101.96032	6.58858	101.71929		8.17	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,356.67000		6.35667	6,192.88000	6.19288	6,356.670	8.63	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	989.62000		0.98962	1,066.86000	1.06686	989.620	8.63	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,622.26000		3.62226	3,510.15000	3.51015	3,622.260	8.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,219.95000		2.21995	2,348.87000	2.34887	2,219.950	8.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,656.28000		3.65628	3,543.05000	3.54305	3,656.280	8.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,196.74000		2.19674	2,324.54000	2.32454	2,196.740	8.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,690.45000		3.69045	3,576.09000	3.57609	3,690.450	8.31	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,173.73000		2.17373	2,300.40000	2.30040	2,173.730	8.31	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.22737		80.38087	8.27571	79.96627		17.00	0.00	0	8,814.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,625.97000		1.62597	1,426.30000	1.42630	1,625.970	16.88	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,711.21000		3.71121	3,926.14000	3.92614	3,711.210	16.88	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,658.85000		1.65885	1,456.62000	1.45662	1,658.850	16.88	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,654.56000		3.65456	3,866.93000	3.86693	3,654.560	16.88	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,692.15000		1.69215	1,487.49000	1.48749	1,692.150	16.89	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,598.48000		3.59848	3,808.42000	3.80842	3,598.480	16.89	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.29433		81.43647	8.34402	81.01607		18.05	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	71,487.36000		71.48736	71,066.96000	71.06696	71,487.360	18.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.77	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.36921		79.44674	8.42039	79.02024		20.05	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,739.52000		10.73952	10,227.39000	10.22739	10,739.520	20.88	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,092.93000		2.09293	2,007.30000	2.00730	2,092.930	20.88	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	7,247.45000		7.24745	6,748.44000	6.74844	7,247.450	20.29	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,844.26000		3.84426	3,771.75000	3.77175	3,844.260	20.29	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	7,293.76000		7.29376	6,794.24000	6.79424	7,293.760	20.30	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,812.49000		3.81249	3,739.47000	3.73947	3,812.490	20.30	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,340.17000		7.34017	6,840.41000	6.84041	7,340.170	20.31	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,780.94000		3.78094	3,707.68000	3.70768	3,780.940	20.31	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 02/05/2013	Bond Future			164.27622		164.27622	164.70052	164.70052			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	3,136.22000		3.13622	3,560.52000	3.56052	3,136.220		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	3,126.22000		3.12622	3,550.52000	3.55052	3,126.220		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	3,116.22000		3.11622	3,540.52000	3.54052	3,116.220		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 02/05/2013	Bond Future			128.32837		128.32837	128.20369	128.20369			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,638.37000		2.63837	2,513.69000	2.51369	2,638.370		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000	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	2,628.37000	2.62837	2,503.69000	2.50369	2,628.370			0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000	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	2,618.37000	2.61837	2,493.69000	2.49369	2,618.370			0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000	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 02/05/2013	Bond Future			134.73746	134.73746	134.64011	134.64011				0.00	0	20,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,647.46000	3.64746	3,550.11000	3.55011	3,647.460			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	3,637.46000	3.63746	3,540.11000	3.54011	3,637.460			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	3,627.46000	3.62746	3,530.11000	3.53011	3,627.460			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.91520	92.61552	7.94853	92.32060			15.29	0.00	0	10,514.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,287.95000	2.28795	2,157.98000	2.15798	2,287.950		15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	2,958.46000	2.95846	3,123.41000	3.12341	2,958.460		15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,328.75000	2.32875	2,197.19000	2.19719	2,328.750		15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2,909.69000	2.90969	3,073.05000	3.07305	2,909.690		15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,369.99000	2.36999	2,236.83000	2.23683	2,369.990		15.23	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,861.48000	2.86148	3,023.24000	3.02324	2,861.480		15.23	0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.98113	93.83187	8.01546	93.53265			15.71	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	83,216.85000	83.21685	82,917.63000	82.91763	83,216.850		16.28	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000	0.00000	0.00000	0.00000	0.000		16.28	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.05657	91.62536	8.09200	91.32168			16.62	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,694.61000	7.69461	7,311.13000	7.31113	7,694.610		17.02	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,273.91000	3.27391	3,194.11000	3.19411	3,273.910		17.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/11/2013	Bond Future	8.60	Call	7,745.05000		7.74505	7,361.34000	7.36134	7,745.050	17.03	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,244.49000		3.24449	3,164.46000	3.16446	3,244.490	17.03	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,795.59000		7.79559	7,411.66000	7.41166	7,795.590	17.04	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,215.29000		3.21529	3,135.04000	3.13504	3,215.290	17.04	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 02/05/2013	Bond Future			8.25886		82.13143	8.31256	81.64374		17.82	0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	73,351.81000		73.35181	72,864.12000	72.86412	73,351.810	18.54	0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.54	0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.32306		83.21006	8.37825	82.71557		18.36	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	72,762.16000		72.76216	72,267.67000	72.26767	72,762.160	19.02	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	19.02	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			1.42650		1.42650	1.44320	1.44320		12.61	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,366.76660		0.13668	1,532.87670	0.15329	1,366.767	14.17	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	1.76660		0.00018	0.87670	0.00009	1.767	14.17	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,267.56870		0.12676	1,433.27820	0.14333	1,267.569	13.87	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	2.56870		0.00026	1.27820	0.00013	2.569	13.87	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,168.90220		0.11689	1,333.96570	0.13340	1,168.902	13.66	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	3.90220		0.00039	1.96570	0.00020	3.902	13.66	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.43900		1.43900	1.45570	1.45570		13.56	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	708.97940		0.07090	830.52460	0.08305	708.979	12.91	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	218.97940		0.02190	173.52460	0.01735	218.979	12.91	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	644.11120		0.06441	760.17540	0.07602	644.111	12.91	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	254.11120		0.02541	203.17540	0.02032	254.111	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
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	587.06460		0.05871	697.23490	0.06972	587.065	13.04	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	297.06460		0.02971	240.23490	0.02402	297.065	13.04	0.00	0	0.00
Total for Derivatives :											459,779,419.16	144,566	1 625 270.00	

i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		12.30648	99.94188	12.21533			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		24.52747	108.85858	24.35143			2,081,920,342,500.00	19,125,000	6,375,000.00
AA04	On 22/03/2017	Spot Bond			100.00011		9.94195	100.00011	9.86828			0.00	0	10,000,000.00
AA05	On 22/03/2019	Spot Bond			111.70673		12.37040	111.70673	12.27976			1,630,918,258,000.00	14,600,000	11,900,000.00
AB010	On 21/11/2022	Spot Bond			100.63261		0.01965	100.63261	0.01951			268,487,803,480.00	2,668,000	667,000.00
AB011	On 21/11/2023	Spot Bond			100.64155		0.00800	100.64155	0.00794			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		46.52739	8.00000	46.49716			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			101.73855		10.78897	101.73855	10.71567			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			105.29362		26.36334	105.29362	26.17917			0.00	0	12,383,000.00
AB07	On 07/03/2014	Spot Bond			105.62267		49.95799	105.62267	49.60811			419,533,245,240.00	3,972,000	9,886,000.00
AB08	On 03/05/2017	Spot Bond			100.96284		9.49010	100.96284	9.41838			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			111.66393		14.14451	111.66393	14.04090			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			100.00003		61.49844	100.00003	60.91153			0.00	0	0.00
ABCP1	On 31/03/2013	Spot Bond			215.58145		85.53648	215.58145	84.33349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12		On 20/09/2014	Spot Bond	134.94825	31.38661	134.94825	31.11159		0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond	269.82094	2.87115	269.82094	2.83101	377,749,316,000.00		1,400,000	200,000.00
ABFN04		On 25/02/2015	Spot Bond	100.53123	23.64821	100.53123	23.47594		0.00	0	0.00
ABFN05		On 17/03/2014	Spot Bond	100.25380	43.05743	100.25380	42.73763		0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	100.10451	13.44830	100.10451	13.34856		0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	100.10764	8.68252	100.10764	8.61812		0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	100.11256	8.19693	100.11256	8.13613		0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	100.11573	8.26366	100.11573	8.20236		0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	113.03853	29.03692	113.03853	28.82210		0.00	0	3,700,000.00
ABL10B		On 15/03/2015	Spot Bond	102.88112	23.31611	102.88112	23.13890		0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	106.71879	35.48393	106.71879	35.23332	149,406,306,000.00		1,400,000	717,000.00
ABL11B		On 29/09/2014	Spot Bond	101.43096	30.15284	101.43096	29.92654		0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	100.69530	23.62119	100.69530	23.44506		0.00	0	5,500,000.00
ABL13		On 11/10/2016	Spot Bond	101.53927	11.63500	101.53927	11.54760		0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	101.47729	16.29360	101.47729	16.17126		0.00	0	2,500,000.00
ABL15		On 09/10/2017	Spot Bond	101.61005	9.81505	101.61005	9.74127		0.00	0	0.00
ABL7		On 18/02/2013	Spot Bond	104.93328	54.57874	104.93328	110.89358		0.00	0	0.00
ABL8A		On 19/09/2013	Spot Bond	108.48706	70.47913	108.48706	69.97471		0.00	0	1,181,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8B	On 19/09/2013	Spot Bond	101.57306	62.50265	101.57306	61.89806				0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	108.57753	100.00000	107.69479				0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	50.00004	100.00000	50.00000				0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.57314	52.58684	100.57314	52.58680				0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	85.56083	215.26681	84.35889				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	42.85399	133.33110	42.48188				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	22.73082	122.14204	22.54620			841,241,086,296.00	6,887,400	1,899,700.00	
ABLI04	On 11/10/2016	Spot Bond	113.35700	9.46104	113.35700	9.38850				0.00	0	0.00
ABLI05	On 19/02/2018	Spot Bond	100.00000	4.87866	100.00000	1.73415			152,500,000,000,000.00	525,000,000	1,400,000,000.00	
ABLS2A	On 13/07/2016	Spot Bond	123.70523	17.09750	123.70523	16.96159			61,852,615,000.00	500,000	250,000.00	
ABLS2B	On 13/07/2016	Spot Bond	102.18114	17.25543	102.18114	17.12508				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	11.27195	99.83242	11.18855				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	11.33026	99.82309	11.24643				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	11.88615	99.81405	11.79821			49,907,025,000.00	500,000	550,000.00	
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.34220	106.48741	5.30340				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	22.26584	100.00000	22.10083				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	3.96175	165.75435	3.92153				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN07	On 13/06/2015	Spot Bond	157.68318	13.41024	157.68318	13.27899			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.21025	170.05600	3.17704			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	140.45826	143.83197	138.86667			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.76722	172.68858	3.72780			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	85.53958	215.54135	84.33673			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	85.53604	215.58717	84.33303			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	95.52032	100.00000	94.81968			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.92648	71.58015	6.89581		415,164,870,000.00	5,800,000	2,900,000.00	
ABN34	On 29/01/2018	Spot Bond	71.58015	6.92648	71.58015	6.89581			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	102.43159	100.36979	101.62431			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	12.58457	84.61000	12.52132			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	19.51990	92.57000	19.41505			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	11.35055	100.05362	11.26640			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	17.40829	95.34000	17.31275			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	32.61396	100.00000	32.42869			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	16.24477	94.00000	16.15653			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	15.21961	94.99000	15.13631			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	23.11111	89.20000	31.81201			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN46	On 23/03/2016	Spot Bond	90.02000	30.50892	90.02000	30.34523			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	9.21220	101.37010	9.14310			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	9.06224	101.21709	8.99435			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	29.17166	89.83000	29.01540			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	21.32962	136.93312	21.14703			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	24.65466	102.86000	24.51175			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	25.09858	96.69000	24.95671			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	24.11964	96.61000	23.98338			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	23.72830	96.38000	23.59449			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	9.62615	99.94804	9.55486			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	24.41823	121.81240	24.22648			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	75.80295	104.20000	75.33912			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	9.57023	101.30453	9.49848			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	21.45513	93.54000	21.33674			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	20.36334	92.85000	20.25158			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.02080	103.39542	2.00689		175,772,214,000.00	1,700,000	700,000.00	
ABN62	On 31/03/2028	Spot Bond	149.61017	2.67871	149.61017	2.65416			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN63	On 07/12/2033	Spot Bond	196.08295	2.31424	196.08295	2.28831			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	16.92339	95.40000	16.82970			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	71.29465	107.27000	70.84930		292,554,574,710.00	2,727,273	2,727,273.00	
ABN66	On 21/11/2016	Spot Bond	94.09000	16.78331	94.09000	16.69031			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	7.18549	100.00000	9.35481			0.00	0	200,000,000.00
ABS10	On 17/03/2018	Spot Bond	114.69202	13.58642	114.69202	13.48473			0.00	0	4,478,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	24.37984	105.76936	24.20890			0.00	0	4,097,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	9.76974	102.79126	9.70319			0.00	0	3,286,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	12.46448	101.48825	12.37998		1,669,359,926,600.00	16,448,800	8,224,400.00	
ABS9	On 17/03/2016	Spot Bond	110.44192	18.46096	110.44192	18.32692		3,931,732,352,000.00	35,600,000	17,800,000.00	
ABSI1	On 11/06/2014	Spot Bond	125.04605	37.31033	125.04605	37.00343			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	121.44491	4.00000	121.37437			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	274.59193	2.83272	274.59193	2.79265		1,999,633,352,646.00	7,282,200	2,427,400.00	
ABSI3	On 31/01/2017	Spot Bond	123.88924	4.79826	123.88924	4.75886			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	128.40915	2.53174	128.40915	2.51037			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	80.72604	99.53952	80.01840			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	98.33714	100.06620	97.59546			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	88.71579	100.07265	87.46550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000	25.51835	100.00000	25.32925			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	66.74200	100.53957	66.10207			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	88.49510	101.66199	87.86753			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	66.74200	100.53957	66.10207			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	84.89400	101.42690	84.31762			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	89.90349	102.82057	89.30278			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	26.87364	111.03772	26.67766			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	20.77500	100.83941	20.62325			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	21.05159	100.86237	20.89779			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	24.97143	101.18756	24.78847			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	62.01617	100.06785	61.42396			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	61.98881	100.06721	61.39687			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	20.49834	100.81643	20.34864			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.49359	54.43317	8.46330			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	46.21405	100.61624	45.87715			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	61.77841	99.86961	61.32113			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	19.82996	100.00000	19.71730			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	16.65121	100.00000	16.55661			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL074	On 20/09/2015	Spot Bond	100.00000	16.65121	100.00000	16.55661			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	62.35350	100.07583	61.75803			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	18.10928	100.07969	17.97498			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	18.98686	100.08857	18.84605			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	17.71804	100.07573	17.58665			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	17.98240	100.07841	17.84905			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	18.09871	100.07959	17.96449			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	10.12696	103.08180	10.05742			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	10.12696	103.08180	10.05742			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	10.17366	103.10163	10.10379			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	17.50654	100.07361	17.37673			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	10.17366	103.10163	10.10379			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	10.08023	103.06198	10.01103			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	28.79760	79.64238	28.65928			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	30.71637	100.07204	30.48860			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	63.28514	100.07100	62.81586			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	17.17603	99.94507	17.04880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL093		On 20/12/2013	Spot Bond	100.07100	63.28514	100.07100	62.81586		0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	100.07684	9.24220	100.07684	9.17366		0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	100.07933	9.06498	100.07933	8.99775		0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	100.08039	9.01702	100.08039	8.95015		0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	100.07826	8.78527	100.07826	8.72012		0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	100.06560	63.00359	100.06560	62.53643		0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	100.07361	9.81161	100.07361	9.73886		0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond	101.31884	85.24059	101.31884	84.44761		0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	110.28658	10.81471	110.28658	10.72727		0.00	0	930,000.00
ACL114		On 20/03/2014	Spot Bond	100.06728	43.09096	100.06728	42.77145		0.00	0	0.00
ACL115		On 31/01/2014	Spot Bond	105.71996	49.74384	105.71996	49.39519		0.00	0	0.00
ACL116		On 31/01/2014	Spot Bond	100.99526	56.69154	100.99526	56.26295		0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	101.18059	7.74480	101.18059	7.68680		0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	102.01291	7.69150	102.01291	7.63348		0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	100.00000	9.91498	100.00000	9.85865		0.00	0	0.00
ACL123		On 27/01/2014	Spot Bond	101.04786	57.26789	101.04786	56.83955		0.00	0	0.00
ACL124		On 09/06/2018	Spot Bond	100.00000	4.30669	100.00000	4.27801		0.00	0	0.00
ACL125		On 20/09/2017	Spot Bond	100.00000	5.53307	100.00000	5.49602		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL126	On 20/09/2016	Spot Bond	72.59933	14.12233	72.59933	14.05912			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.36363	127.83552	3.33619			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.49288	127.87043	3.46439			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	8.53774	100.07569	8.47442			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	36.93746	100.62321	30.59189			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	36.93746	100.62321	30.59189			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	57.26789	101.04786	56.83955			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	30.38652	100.51806	31.79711			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	30.79855	100.07299	30.57017			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	30.74376	100.07235	30.51579			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	8.29369	101.33418	8.23149			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	12.50715	100.41093	12.41412			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	8.28220	101.33457	8.22009			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	9.86661	103.90444	9.79842			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	9.91208	103.93140	9.84357			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	30.74829	100.22094	30.51998			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	12.56852	100.59173	12.47489			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL144	On 20/12/2016	Spot Bond	99.93469	11.95930	99.93469	11.87072			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	8.57249	100.07603	8.50892			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	70.84387	100.93686	70.31450			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	42.86176	100.27790	42.54334			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	42.71063	100.06196	42.39395			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	10.76290	100.07446	10.68309			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	55.30334	100.76536	54.88610			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	21.97976	100.06587	21.81678			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	21.80958	100.06402	21.64787			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	22.13992	100.06760	21.97576			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	10.74026	100.07424	10.66062			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	10.34405	100.07047	10.26735			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	22.00979	100.06619	21.84660			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	22.11991	100.06739	21.95588			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	14.12844	102.65284	14.03175			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	16.99895	100.06844	16.87290			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	22.05984	100.06674	21.89626			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	45.10888	100.09530	44.77431			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL165	On 20/06/2017	Spot Bond	100.18292	22.27693	100.18292	22.11159				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	42.83371	100.06691	42.51610				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	10.81768	108.26890	10.74081				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	10.70631	100.07386	10.62691				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.77750	103.66222	4.74352				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	22.10989	100.06728	21.94595				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	22.12996	100.06735	21.96587				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	10.62660	100.07626	10.54780				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	8.89884	100.07891	8.83285				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	8.32169	100.07361	8.25998				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	62.06542	100.07223	61.47272				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	30.98005	100.07839	30.75032				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	22.60947	100.07574	22.44181				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	11.19259	100.08155	11.10959				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	10.62660	100.07626	10.54780				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	8.95656	100.07944	8.89013				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	9.93679	100.07796	9.86310				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL185	On 20/09/2022	Spot Bond	100.07839	8.45393	100.07839	8.39124			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	11.87296	100.07515	11.78492			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	8.68114	100.07965	8.61676			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	8.83162	100.08103	8.76613			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	61.71430	100.06425	61.12499			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	61.75083	100.06489	61.16118			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	16.81834	100.06989	16.69363			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	16.97698	100.07148	16.85109			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	8.77834	100.08134	8.71324			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	8.77834	100.08134	8.71324			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	11.81512	100.08737	11.72750			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	9.81121	100.07679	9.73846			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	11.72457	100.08652	11.63761			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	11.75853	100.08684	11.67132			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	11.81512	100.08737	11.72750			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	6.90841	85.50175	6.86777			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	8.97529	100.08315	8.90873			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	8.97529	100.08315	8.90873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01742	100.00000	100.00000	0.01729			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	100.00000	0.01678	100.00000	100.00000	0.01666			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	100.00000	5.52606	100.00000	100.00000	5.43787			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	95.90861	103.67806	103.67806	95.19826			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.51844	100.00000	100.00000	4.36616			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	30.54183	100.56844	100.56844	31.90368			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	31.06674	100.63477	100.63477	32.60939			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	31.41648	100.67892	100.67892	33.07967			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	15.48027	101.20949	101.20949	15.36432			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	16.18084	101.34649	101.34649	16.05949			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	17.11286	101.52904	101.52904	16.98432			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	11.98756	108.27946	108.27946	11.90190			0.00	0	4,126,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	12.60000	124.59492	124.59492	12.49982		149,513,904,000.00	1,200,000	600,000.00	
AIR02U	On 05/10/2014	Spot Bond	100.00000	31.78393	100.00000	100.00000	31.54839			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	19.71671	115.64616	115.64616	19.56815		463,486,680,048.00	4,007,800	11,723,900.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	30.38390	100.00000	100.00000	30.15874			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.97453	100.00000	100.00000	14.87478			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.46509	154.79211	4.42197			650,126,862,000.00	4,200,000	1,650,000.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	39.42468	129.92747	39.10423			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	88.30454	101.15622	87.66137			0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	11.22340	99.92565	11.14029			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	12.91290	112.23984	12.81844			505,696,599,120.00	4,505,500	2,253,000.00
BAW12	On 17/04/2015	Spot Bond	101.18527	20.14275	101.18527	19.99190			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	9.28332	101.23711	9.21377			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	61.24634	100.00000	60.79248			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	100.00000	8.96398	100.00000	8.89681			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	22.72329	114.82122	22.55398			344,463,660,000.00	3,000,000	1,503,000.00
BAW3	On 02/10/2017	Spot Bond	99.81750	10.19136	99.81750	10.11597			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	63.11525	100.11329	62.51232			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	68.65830	103.73691	68.18445			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	29.80715	99.83571	29.58659			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	34.79938	105.24488	34.55770			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	14.02237	111.52726	13.92031			193,611,323,360.00	1,736,000	868,000.00
BAW9	On 03/02/2014	Spot Bond	100.88946	56.24526	100.88946	55.82045			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA01	On 31/03/2016	Spot Bond	104.32215	18.55362	104.32215	18.41085				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	85.49830	99.81811	84.35491				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	20.99050	102.00706	20.83216				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	20.97504	101.95171	20.81690				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	14.76753	99.81798	14.65827				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	20.88613	101.94160	20.72867				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	14.00015	104.59763	13.89216				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	20.20171	99.81335	20.05225				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	20.20171	99.81335	20.05225				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	17.05597	99.81340	16.92979				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	17.62809	101.35805	17.49588				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	18.54555	102.22265	18.40539				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	20.99050	102.00706	20.83216				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	17.86722	102.70168	17.73163				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	12.27038	102.35327	12.17755				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	14.43912	99.82359	14.33229				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	14.44048	99.81671	14.33364				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA19	On 31/12/2016	Spot Bond	99.81671	14.44048	99.81671	14.33364			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	31.79435	99.82722	31.55910			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	96.09499	99.86832	95.39096			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	19.50373	97.82330	19.36200			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	13.51266	103.70924	13.40923			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	14.82144	99.79214	14.71181			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	12.77262	100.04409	12.67792			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.64115	99.77076	1.62901			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	12.42204	92.33087	12.33634			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	60.01354	99.87024	59.44144			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	18.64576	99.83486	18.50779			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	9.89227	99.06007	9.81958			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.67197	99.81958	0.66700			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	21.69657	104.16088	21.52985			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	19.77295	103.97505	19.62124			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	17.06566	106.00425	16.93245			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	14.66365	99.75847	14.55523			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.27653	99.75846	0.27449			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.85950	100.00000	6.82053				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.10432	100.00000	20.94793				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.20730	100.00000	19.06497				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.85636	100.00000	11.76850				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.87256	100.00000	11.78359				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.33491	100.00000	14.22868				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.42095	100.00000	12.32890				0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	99.84309	100.20198	99.06965				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	31.99158	102.32067	31.74960				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	19.81752	102.37811	19.66755				0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	50.00004	100.00000	50.00000				0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	95.54974	100.00000	94.80519				0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	84.88372	100.00000	84.29561				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	2.10695	169.54509	2.08562				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	10.20647	150.32167	10.12978				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	11.79766	150.48996	11.70894				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	10.23190	105.72100	10.16057				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310A	On 08/05/2014	Spot Bond	101.02420	38.85671	101.02420	38.56287			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	87.94018	101.68745	87.09601			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	54.39598	100.66680	46.26035			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	55.36685	100.64029	54.94958			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	87.78854	104.00756	86.93234			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	56.40408	100.90417	55.97802			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	96.12572	101.68177	95.41008			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	8.52223	100.33377	8.45889			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	30.47441	100.06919	30.24843			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	33.59996	100.00000	33.34817			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	74.25027	100.00000	73.82108			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	12.23563	101.11913	12.14405			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	12.28416	101.12772	12.19221			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	12.42969	101.15348	12.33662			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.91435	101.23934	12.81759			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	13.39840	101.32517	13.29793			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	14.75040	101.56516	14.63957			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.89277	100.00000	5.84910			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A1	On 30/10/2016	Spot Bond	100.93890	9.83915	100.93890	9.76563			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	10.18187	100.99127	10.10575			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	10.32866	101.01372	10.25143			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	10.37758	101.02120	10.29998			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	10.96413	101.11093	10.88207			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	11.74484	101.23048	11.65685			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.68815	100.00000	3.66082			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.68815	100.00000	3.66082			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.83707	100.10441	9.76410			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	10.46687	100.11338	10.38923			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	10.63862	100.11583	10.55970			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	14.59206	107.76177	14.48819			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	11.15383	100.12316	11.07108			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	12.06963	100.13609	11.98007			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.64558	100.00000	2.62597			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.64558	100.00000	2.62597			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	34.54282	110.26280	34.29234		1,587,784,320,000.00	14,400,000	7,274,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID04	On 23/11/2017	Spot Bond	100.53667	7.89907	100.53667	7.84152			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	69.58433	96.69296	69.20164			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	99.18162	99.45948	99.18162	98.65956			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	100.00000	82.20721	100.00000	81.65548			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	16.92223	100.49749	16.79900			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.84893	100.00000	7.79202			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	8.25075	100.60117	8.19061			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	16.94441	100.49926	16.82101			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	17.31024	100.52855	17.18415			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	17.97510	100.58172	17.84410			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	20.74117	100.80214	20.58972			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	16.08129	101.17004	15.96349			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	90.67939	100.10916	89.37028			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	88.56293	100.17136	87.71824			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	63.42590	100.07370	62.95557			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	81.40059	100.27042	80.88758			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.14782	100.00000	9.08003			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	34.34797	112.83919	34.09422			0.00	0	3,534,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL08	On 02/11/2016	Spot Bond	121.22515	18.07920	121.22515	17.93778				0.00	0	22,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	13.71913	101.55684	13.61605				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	38.47793	100.95576	38.18714				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	17.95399	108.79348	17.82519				0.00	0	8,464,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	16.12474	109.29382	16.00864				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	10.39030	101.38676	10.31148				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	11.35561	110.62195	11.27304				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	19.26718	100.52977	22.21523				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	13.54299	105.82127	13.44800			84,657,016,000.00		800,000	3,221,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	9.66214	100.81182	9.59159				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	10.69906	105.70562	10.62531				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	15.24433	100.97754	15.12910				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	11.55313	100.26196	11.46732				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	11.85711	123.26011	11.76364				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	11.56251	119.72199	11.47344			392,616,294,006.00		3,279,400	2,639,700.00
CCT03	On 15/03/2025	Spot Bond	123.54995	13.67426	123.54995	13.56568			420,687,579,750.00		3,405,000	27,135,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	16.14754	100.40002	16.02745				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond	107.22537	21.94870	107.22537	21.79309			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	27.49946	100.86678	27.29180			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	55.48213	101.10082	110.65549			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	43.61370	102.24997	43.28402			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	27.44522	102.59156	27.23715			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	24.70702	100.41408	24.52325			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	102.30670	100.11325	101.53475			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	47.45474	100.18762	47.10248			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	88.71572	100.07319	87.46543			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	95.52032	100.00000	94.81968			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	95.52032	100.00000	94.81968			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	95.52032	100.00000	94.81968			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	95.52032	100.00000	94.81968			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	88.71572	100.07319	87.46543			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	88.71572	100.07319	87.46543			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	66.71831	100.53672	66.07863			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	88.73708	100.07373	87.48648			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	88.52350	100.06833	87.27597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN120	On 20/06/2013	Spot Bond	100.06400	88.35264	100.06400	87.10756				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	100.79741	100.60353	99.21334				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	24.57458	101.15466	24.39458				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	88.61204	99.83222	87.76932				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	24.42021	101.14186	24.24136				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	62.01145	100.06829	61.41929				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	61.85190	100.06451	61.26128				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	25.23592	101.20948	25.05098				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	67.33688	100.61649	66.70480				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	67.33471	100.58787	66.70280				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	67.14282	100.59448	66.49875				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	88.77979	100.07482	87.52859				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	88.63029	100.07103	87.38123				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	62.17101	100.07206	61.57730				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	71.66690	106.64650	71.16103				0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	97.08792	103.71200	96.38597				0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	69.09172	104.51633	68.61196				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN152	On 20/08/2013	Spot Bond	100.85780	68.98378	100.85780	68.33489			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	45.06984	100.09542	44.73556			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	64.03851	100.79729	63.56057			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	64.03851	100.79729	63.56057			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	88.76259	101.28023	88.13364			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	27.01742	100.83563	26.81345			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	18.35272	100.00000	18.21672			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	18.15119	100.00000	18.01668			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	42.94958	100.00000	42.62774			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	42.94958	100.00000	42.62774			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	42.94958	100.00000	42.62774			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	42.94958	100.00000	42.62774			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	42.94958	100.00000	42.62774			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	42.94958	100.00000	42.62774			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	17.66503	100.07575	17.53403			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	42.94958	100.00000	42.62774			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	95.65550	100.04314	94.95361			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	96.24830	100.23356	95.54084			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN176	On 31/03/2013	Spot Bond	100.08420	95.86728	100.08420	95.16357				0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	95.86987	100.05746	95.16630				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	41.99542	100.00000	41.68422				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	13.73936	100.06980	13.63748				0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	16.55566	100.15069	16.43281				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	11.38250	99.78582	11.30640				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	16.55566	100.15069	16.43281				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	12.89334	101.41261	12.79659				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	49.33495	100.22617	48.96861				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	50.50086	100.17009	50.12605				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.16680	108.36668	7.11639				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	13.16797	99.52839	13.07291				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	2.76272	108.34841	4.19289				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	12.81084	102.60151	16.72733				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	50.74479	100.25498	50.36789				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN196	On 15/06/2016	Spot Bond	100.15069	16.55566	100.15069	16.43281			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	16.55566	100.15069	16.43281			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.80784	107.96614	4.77235			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.80645	107.75628	8.74154			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	15.94398	100.11142	15.82570			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	98.16122	100.00002	97.42867			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	98.66022	100.07054	97.91607			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	89.21976	100.08593	87.96223			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	65.03608	100.10498	64.55367			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	28.01215	101.25895	27.80224			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	28.08372	101.27689	27.87323			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	14.86701	105.79026	14.76332			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	28.61474	101.32709	28.37347			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	28.19616	101.30689	27.98477			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	10.76758	101.18509	10.68695			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	10.76571	101.19643	10.68508			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	14.87984	105.99233	14.77590			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	14.87984	105.99233	14.77590			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN223	On 15/06/2014	Spot Bond	107.65143	47.69684	107.65143	47.31943				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	48.11683	110.88445	47.72598				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	13.45981	104.90153	13.36659				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	12.43753	100.07790	12.34529				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	13.39807	100.08711	13.29870				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	90.80099	100.16277	89.48318				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	90.81853	100.16385	89.50043				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	27.75066	101.18605	27.54284				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	27.75066	101.18605	27.54284				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	50.88868	100.17539	50.51097				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	89.04683	101.40617	88.41520				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	89.04683	101.40617	88.41520				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	17.38463	100.16285	17.25562				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	9.84562	100.71861	9.77137				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	52.79580	100.63163	52.79576				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	11.20994	100.07925	11.12681				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	21.79761	100.51081	21.63886				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN241	On 24/02/2017	Spot Bond	100.54638	9.46843	100.54638	9.39945			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	9.56060	103.07581	9.49603			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	9.56060	103.07581	9.49603			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	21.74459	100.51075	21.58622			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	21.76044	100.51227	21.60195			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	13.69188	99.62826	13.59293			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	13.41233	100.86363	13.31434			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	22.21552	100.17567	22.05063			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	13.14941	100.84631	13.05336			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	21.73881	99.94994	21.57778			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	21.73881	99.94994	21.57778			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	21.73881	99.94994	21.57778			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	21.73881	99.94994	21.57778			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	21.73881	99.94994	21.57778			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	21.91746	99.94850	21.75511			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	10.32113	99.94597	10.24468			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	10.32113	99.94597	10.24468			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	10.32113	99.94597	10.24468			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN259	On 26/03/2017	Spot Bond	99.94597	10.32113	99.94597	10.24468	0.00	0	0.00			
CLN260	On 26/03/2017	Spot Bond	99.94597	10.32113	99.94597	10.24468	0.00	0	0.00			
CLN261	On 26/03/2017	Spot Bond	99.94556	10.37710	99.94556	10.30023	0.00	0	0.00			
CLN262	On 26/03/2019	Spot Bond	110.57517	12.84153	110.57517	12.74821	0.00	0	0.00			
CLN263	On 20/06/2014	Spot Bond	100.09271	44.88364	100.09271	44.55075	0.00	0	0.00			
CLN264	On 18/08/2014	Spot Bond	100.59304	36.81389	100.59304	30.45612	0.00	0	0.00			
CLN265	On 02/04/2013	Spot Bond	99.85267	92.27926	99.85267	91.60658	0.00	0	0.00			
CLN266	On 16/03/2014	Spot Bond	100.09928	43.19451	100.09928	42.87413	0.00	0	0.00			
CLN267	On 16/03/2014	Spot Bond	100.09928	43.19451	100.09928	42.87413	0.00	0	0.00			
CLN268	On 30/04/2017	Spot Bond	101.01926	9.35177	101.01926	9.28105	0.00	0	0.00			
CLN269	On 20/06/2017	Spot Bond	100.09028	12.38139	100.09028	12.28956	0.00	0	0.00			
CLN270	On 24/02/2017	Spot Bond	100.79299	12.71223	100.79299	12.61941	0.00	0	0.00			
CLN271	On 20/06/2017	Spot Bond	100.10632	14.07876	100.10632	13.97433	0.00	0	0.00			
CLN272	On 20/06/2017	Spot Bond	100.07520	10.45672	100.07520	10.37918	0.00	0	0.00			
CLN273	On 20/06/2017	Spot Bond	100.07467	10.40012	100.07467	10.32300	0.00	0	0.00			
CLN274	On 20/06/2017	Spot Bond	100.07203	10.45719	100.07203	10.37964	0.00	0	0.00			
CLN275	On 22/05/2017	Spot Bond	100.58176	9.09678	100.58176	9.03049	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN276	On 24/05/2017	Spot Bond	100.62464	10.43766	100.62464	10.36157			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	10.41226	100.62450	10.33635			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	10.43455	100.07182	10.35717			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	25.21158	100.10367	25.02458			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	10.82061	100.32695	10.74019			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	22.01002	100.05044	21.84684			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	21.66526	99.94992	21.50478			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	17.02972	100.07255	16.90344			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	11.47548	100.08473	11.39038			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	11.47548	100.08473	11.39038			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	11.47548	100.08473	11.39038			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	11.47548	100.08473	11.39038			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.09931	100.79550	9.03065			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	8.37998	100.46527	10.00584			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	11.60877	99.93367	11.52280			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	11.60877	99.93367	11.52280			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	11.49683	99.93449	11.41169			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	11.36885	99.84728	11.28471			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN294	On 26/06/2017	Spot Bond	99.93449	11.49683	99.93449	11.41169			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	11.45258	99.84633	11.36782			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.66698	100.08705	1.65462			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	11.36885	99.84728	11.28471			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	11.39703	99.84728	11.31269			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	11.45258	99.84633	11.36782			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.20069	100.00000	6.15473			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	6.31506	100.00000	6.26826			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.66706	100.08579	1.65469			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.67231	100.00000	1.65992			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.67231	100.00000	1.65992			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.67231	100.00000	1.65992			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	0.95235	100.00000	0.94325			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN311	On 20/03/2018	Spot Bond	100.00000	0.95235	100.00000	0.94325			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	100.00000	0.91734	100.00000	0.90519			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	19.91791	100.00000	19.78449			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	19.91791	100.00000	19.78449			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.71182	35.42491	0.70991			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	87.52180	156.72722	86.57354			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	101.00784	100.26956	100.21876			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	100.96018	100.26726	100.17149			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	153.07614	100.00000	151.84469			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	136.18357	156.52494	134.67538			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	100.91251	100.26496	100.12421			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	95.83624	154.89181	94.71161			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	86.09669	100.90305	85.50392			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	86.09669	100.90305	85.50392			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	4.93484	164.96027	4.87836			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	90.93459	98.96405	90.31854			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	90.95286	98.95402	90.33672			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	100.96018	100.26726	100.17149			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN59	On 07/03/2013	Spot Bond	100.26726	100.96018	100.26726	100.17149			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	15.60997	100.00000	15.49429			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00051	100.00000	0.00050			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00051	100.00000	0.00050			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	93.75236	102.57148	93.08085			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	8.87168	127.81539	8.79971			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00009	150.32167	0.00009			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00010	150.48996	0.00010			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	20.74941	80.28000	20.64914			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	20.80129	80.11138	20.70093			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	11.47137	101.51920	11.38521			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	11.47137	101.51920	11.38521			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	12.60517	100.07895	12.51169			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	11.97965	100.07296	11.89081			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	10.74027	100.07419	10.66063			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	85.99185	101.51807	85.18558			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	10.85300	100.07839	10.77252			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.59406	101.17107	101.17107	9.52222			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.00000	0.91429	100.00000	100.00000	0.90187			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	19.30057	112.14249	112.14249	19.15869			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	92.28932	102.77374	102.77374	91.63810			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	11.26826	104.83082	104.83082	11.19024			0.00	0	59,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	12.06544	123.34967	123.34967	11.97027			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	19.45037	109.68398	109.68398	19.31069			0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	13.49683	116.79754	116.79754	13.39433			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	99.99962	5.86800	5.86800	99.96786			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	31.85559	100.46415	100.46415	31.62115			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	9.19569	100.49279	100.49279	10.79389			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	23.28966	100.39083	100.39083	23.11647			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	19.59430	100.94063	100.94063	19.44625			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	98.11098	100.39538	100.39538	97.32307			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	95.28913	100.24848	100.24848	94.54680			0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	82.02247	100.00000	100.00000	81.47321			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	94.45717	100.00000	100.00000	93.76770			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	93.93182	101.22658	101.22658	93.24043			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG43	On 28/01/2016	Spot Bond	100.00000	14.71218	100.00000	14.60315			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	101.94036	6.86000	101.82519			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	86.10266	100.00000	85.51292			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	43.20965	102.15380	42.88330			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	24.16020	102.26580	23.97755			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	61.76964	102.03232	61.30361			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	72.54820	105.76710	72.04781			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	17.29785	127.91650	17.15745			0.00	0	15,000,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	8.48370	116.63462	8.41934			0.00	0	62,538,000.00
DV23	On 27/02/2023	Spot Bond	119.62218	13.06437	119.62218	12.96489			0.00	0	106,062,300.00
E170	On 01/08/2020	Spot Bond	146.45461	9.73123	146.45461	9.64301			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	17.22274	104.01633	17.09055			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	25.39366	100.57434	25.20451			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	10.34362	100.62205	10.26654			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	4.21196	100.65378	4.18056			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.71426	100.68546	1.70148			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	12.14195	128.03785	12.04332			0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On 02/05/2028	Spot Bond	1.68000	117.66157	1.66000	117.91389			0.00	0	40,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.28618	104.49020	2.26972		40,437,707,400,000.00	387,000,000	333,000,000.00	
EMM01	On 28/07/2020	Spot Bond	117.22671	9.59832	117.22671	9.52522		0.00	0	0.00	
EMM02	On 11/03/2021	Spot Bond	117.96601	13.74248	117.96601	13.63728		117,966,010,000.00	1,000,000	500,000.00	
EMM03	On 04/05/2024	Spot Bond	108.44717	11.94911	108.44717	11.86362		0.00	0	0.00	
EPF001	On 19/08/2015	Spot Bond	100.61804	16.31848	100.61804	16.19952		0.00	0	0.00	
EPFC02	On 07/11/2013	Spot Bond	100.74391	55.29970	100.74391	54.88257		0.00	0	0.00	
EPFC03	On 18/02/2013	Spot Bond	100.55022	49.86282	100.55022	99.18033		0.00	0	0.00	
EPFC04	On 21/05/2013	Spot Bond	100.00000	79.86871	100.00000	100.00000		0.00	0	0.00	
EQ184U	On 13/02/2013	Spot Bond	100.00000	52.70256	100.00000	52.70253		0.00	0	0.00	
EQ185U	On 11/06/2014	Spot Bond	100.00000	38.88191	100.00000	38.59378		0.00	0	0.00	
EQ186U	On 12/03/2013	Spot Bond	100.00000	99.47901	100.00000	98.71378		0.00	0	0.00	
EQ187U	On 21/02/2014	Spot Bond	100.00000	40.54032	100.00000	40.12494		0.00	0	0.00	
EQ188U	On 25/04/2013	Spot Bond	100.00000	86.98645	100.00000	86.38516		0.00	0	0.00	
EQ189U	On 15/05/2013	Spot Bond	100.00000	83.11682	100.00000	100.00000		33,400,000,000,000.00	334,000,000	300,000,000.00	
EQS01	On 18/11/2014	Spot Bond	124.62183	28.64243	124.62183	28.40619		0.00	0	0.00	
EQS02	On 01/07/2015	Spot Bond	105.65441	25.46579	105.65441	25.28739		0.00	0	0.00	
EQS04	On 22/09/2015	Spot Bond	106.40064	18.94505	106.40064	18.79669		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS05	On 25/04/2017	Spot Bond	101.27791	10.27342	101.27791	10.19641				40,511,164,000.00	400,000	200,000.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	26.78732	100.72291	31.40061				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	37.28619	100.66122	30.94631				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00107	100.64003	0.00133				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	37.79689	100.73714	31.50541				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00106	100.71039	0.00132				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	76.63567	100.58516	65.71845				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	36.93487	100.60896	30.56167				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	18.98565	100.62801	16.36459				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	76.64263	100.58802	65.72417				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.00108	100.58833	0.00134				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.00107	100.61654	0.00134				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	21.34348	107.62781	21.19254				0.00	0	6,011,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	11.71607	115.04070	11.62864				0.00	0	256,206,000.00
ES23	On 25/01/2023	Spot Bond	123.79417	8.61721	123.79417	8.54868				132,212,173,560.00	1,068,000	261,608,000.00
ES26	On 02/04/2026	Spot Bond	101.89369	10.55295	101.89369	10.48157				421,269,271,936.00	4,134,400	48,237,000.00
ES33	On 15/09/2033	Spot Bond	8.73500	91.51985	8.78000	91.06851				294,020,100,000.00	33,660,000	873,930,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB01	On 24/08/2015	Spot Bond	100.52379	16.40749	100.52379	16.28798			0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	59.38017	101.23849	58.93527			0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	93.82170	100.14918	93.10268			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.65346	100.00000	10.57363			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.36723	100.00000	10.28954			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	77.22138	100.72700	76.56709			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	77.27932	100.75346	76.62442			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	77.46472	100.83807	76.80782			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	77.56896	100.88562	76.91097			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	36.08558	106.83968	35.83049			0.00	0	14,764,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	10.23746	102.29365	10.16799		61,376,190,000.00		600,000	300,000.00
FRB08	On 10/06/2016	Spot Bond	100.22508	13.04149	100.22508	12.94466			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	9.42041	100.22502	9.35047			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	10.78919	101.16350	10.70840			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01813	101.09860	0.01799			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	13.13591	109.77327	13.04152		73,548,090,900.00		670,000	420,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	10.23161	98.22086	10.15700			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	57.16217	100.00000	56.76484			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI04	On 31/03/2013	Spot Bond	215.70757	85.52673	215.70757	84.32332				0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	74.16361	105.50847	73.70763				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.58192	127.58470	2.56024				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.84037	273.62971	2.80029			328,355,652,000.00	1,200,000	600,000.00	
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.67420	149.98730	2.64965			2,519,786,640,000.00	16,800,000	11,200,000.00	
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.28283	199.45863	2.25694				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	24.57296	121.07209	24.38093				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	29.91765	100.00000	29.71726				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	29.91765	100.00000	29.71726				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.71236	52.69690	3.69946				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.50284	33.20196	3.49459				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.77447	31.98407	3.76587				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	43.34224	100.55103	43.05223				0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	86.74716	101.09338	86.14760				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	15.68137	100.83125	15.56683				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	47.55305	100.12935	47.20025				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	43.90593	100.07866	43.58033				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC105	On 24/02/2017	Spot Bond	100.80714	15.30266	100.80714	15.19092			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	15.30266	100.80714	15.19092			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	11.35273	100.52930	11.26820			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	15.07775	100.79281	14.96766			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	12.38147	100.08975	12.28965			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	98.95814	100.50743	97.42842			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	17.03096	100.15766	16.90457			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	10.91007	100.07580	10.82916			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	11.83822	100.08460	11.75043			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	45.41840	100.10209	45.08153			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.70661	98.00000	9.63314			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.40603	100.00000	9.33345			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	16.86516	100.15523	16.74001			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	11.81512	100.08737	11.72750			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	13.96526	100.10732	13.86167			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	14.92695	100.11620	14.81622			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	11.32841	100.08283	11.24440			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	12.30177	102.36455	12.20869			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC123	On 20/06/2017	Spot Bond	100.12857	16.27311	100.12857	16.15238			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	11.64534	100.08579	11.55897			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.20998	100.00000	7.15435			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	12.50490	100.10168	12.41215			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	14.68419	100.12161	14.57526			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	11.43212	100.09179	11.34732			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	12.11689	100.09811	12.02701			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	14.01108	100.11547	13.90715			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	13.08687	100.10701	12.98979			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	14.57011	100.12057	14.46203			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	15.39147	100.12805	15.27728			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	13.97685	100.11516	13.87317			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	13.57752	100.11151	13.47679			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	12.28808	100.09968	12.19693			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	12.08266	100.09779	11.99304			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	14.86672	100.12327	14.75643			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	14.69560	100.12172	14.58658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC140	On 20/09/2017	Spot Bond	100.11745	14.22786	100.11745	14.12231			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	14.88954	100.12348	14.77908			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	12.80160	100.10439	12.70664			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.47777	100.09221	11.39264			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.83405	100.07700	9.76112			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	15.53976	100.12940	15.42447			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	32.17612	100.09221	31.93748			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	20.25471	100.10419	20.10447			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	14.23909	100.72629	14.13519			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	19.75785	100.09926	19.61130			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	10.74728	100.08547	10.66757			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.43468	98.00000	1.42382			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	10.86142	100.08652	10.78087			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	9.95962	100.07817	9.88576			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	10.26785	100.08103	10.19170			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	13.29226	100.10890	13.19366			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	57.09968	100.20368	56.55379			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	38.81135	100.21459	38.52318			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC159	On 30/09/2013	Spot Bond	100.20368	59.64295	100.20368	59.07273			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	38.72052	100.19795	38.43308			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.66744	100.07944	1.65508			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.68349	100.38297	0.67841			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.00000	0.92026	100.00000	0.90835			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.00000	51.20000	100.00000	63.99994			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.00000	51.20000	100.00000	63.99994			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	43.75002	100.57737	43.45721			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	40.12497	101.33365	39.82409			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	23.56135	100.08266	23.38662			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	18.35247	100.08218	18.21637			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	57.99825	101.28616	57.56351			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.68592	98.45245	10.60783			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	46.43275	115.36525	99.06070			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	85.45546	101.29693	84.65816			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	43.20740	100.06887	42.88702			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	9.70995	101.11641	9.63727			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC66	On 31/01/2022	Spot Bond	115.36587	5.35578	115.36587	5.31551			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	13.11895	100.08387	13.02166			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	13.21948	100.08483	13.12143			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.10252	115.54905	4.07163			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	29.99161	113.64754	29.80506			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	3.76449	115.36587	3.73618			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.45375	117.71276	5.41208			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	9.83506	118.00209	9.77226			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	10.72686	101.27177	10.64647			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	20.29860	100.00000	20.14818			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	19.93701	100.20020	19.78900			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	18.15822	100.17418	18.02345			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	108.35728	4.73000	108.28797			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	18.37923	100.17741	18.24280			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	11.82326	100.07144	11.73559			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	13.05194	100.08326	12.95514			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	34.17634	100.11237	33.92282			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	14.70474	100.09907	14.59567			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond	100.09502	14.28040	100.09502	14.17449			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	97.78298	100.06298	97.04550			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	97.79206	100.06521	97.05449			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	97.82938	100.06023	97.09158			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	97.92170	100.06131	97.18319			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	11.39678	100.08049	11.31227			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	17.27411	100.16123	17.14592			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	11.38547	100.08038	11.30103			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	25.44447	97.80179	25.25962			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	17.83775	100.16949	17.70536			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	15.77602	100.83728	15.66079			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	80.01210	99.94942	79.31256			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	80.90770	101.49845	80.19182			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	80.13002	99.46188	79.43212			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	80.60046	103.49133	79.87649			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	80.52034	97.69123	79.82881			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	79.99624	100.87998	79.29178			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2E	On 02/08/2013	Spot Bond	101.02852	80.24503	101.02852	79.53757				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	80.55050	101.21079	79.83936				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	80.74222	101.32512	80.02876				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	18.64321	144.28965	18.47142				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	65.57905	100.90946	64.94828				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	39.22379	103.60434	38.92380				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	20.44258	101.69223	20.28879				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	15.08574	103.43851	14.97054				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	9.31084	102.25429	9.24046				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	9.03783	101.76484	8.97129				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	14.14186	100.00000	14.06152				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.93954	261.70847	2.89928				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.84228	273.38978	2.80220				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.98328	256.75899	2.94294				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.35076	123.65104	2.33207				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	7.18256	101.04016	7.12884				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.59734	123.78317	2.57601				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	12.94801	101.29456	12.85095				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS59	On 07/10/2016	Spot Bond	101.45459	11.06642	101.45459	10.98335				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	80.37373	101.10626	79.66471				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.05797	100.92257	7.00464				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	62.90780	100.00005	62.44162				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.26428	98.38735	2.24874				0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	94.62919	101.21006	93.92586				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	97.49269	100.00000	96.76150				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	98.98078	100.42877	97.44392				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.77404	100.00000	0.76823				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	13.75041	104.97509	13.64401				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	95.14153	100.28475	93.68891				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	93.22170	100.19981	91.82785				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	6.77214	100.80772	6.72103				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	18.15094	101.07593	18.01515				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.44592	100.44759	9.37565				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	43.22961	100.17395	42.90876				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	16.41385	100.76967	16.29138				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS77	On 19/07/2014	Spot Bond	100.98200	38.92874	100.98200	38.63773			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	78.42369	100.85889	77.74515			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	13.25307	102.64440	13.15254			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	56.85359	100.85054	56.42908			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.76186	108.09035	2.74156			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	1.71781	101.11747	1.70524			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	60.40711	100.16642	59.95880			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	36.62810	107.16699	36.36854			0.00	0	90,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	27.12305	108.33117	26.92915			0.00	0	1,304,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	15.13157	107.16932	15.02433			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	13.06663	109.08100	12.97269			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	13.10297	117.62764	13.00344			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	10.64333	108.91524	10.56691			0.00	0	1,724,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	10.84354	118.59653	10.76064		118,596,530,000.00	1,000,000	500,000.00	
FRX31	On 21/02/2031	Spot Bond	109.40010	13.33851	109.40010	13.24396			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	11.87630	86.57971	11.80610			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	16.46878	100.55204	16.34614			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	15.86580	101.32185	15.74684			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC03	On 10/04/2015	Spot Bond	101.40666	20.90209	101.40666	20.74524			388,590,321,120.00	3,832,000	958,000.00
GFC04	On 11/04/2017	Spot Bond	107.64302	14.55751	107.64302	14.45454			90,420,136,800.00	840,000	560,000.00
GFC2	On 27/02/2013	Spot Bond	100.00000	106.57219	100.00000	105.72414			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	97.33333	100.00000	102.24056			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	97.32351	100.37860	96.54828			0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	50.00004	100.00000	50.00000			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126	50.19044	99.24126	50.19041			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	92.49235	98.75737	91.80313			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	50.00004	100.00000	50.00000			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	87.32057	100.00000	86.69834			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	86.28842	100.00000	85.68075			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	82.20721	100.00000	81.65548			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.79809	101.20169	7.73967			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	9.68612	101.57032	9.61334			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	7.92831	100.58455	7.86925			0.00	0	12,206,512.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	8.08277	100.59878	8.02256			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	8.38129	100.62628	8.31883			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.19358	100.00000	2.17665			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	8.75166	100.66039	8.68643			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	9.26571	100.70773	9.19661			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	31.29776	100.25900	31.06530			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	11.50257	101.08226	11.40990			0.00	0	500,000.00
GRT03	On 15/10/2015	Spot Bond	101.25499	15.53695	101.25499	15.42052			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	11.62425	100.11004	11.53803		50,055,020,000.00		500,000	500,000.00
GRT05	On 25/01/2015	Spot Bond	101.64234	27.11463	101.64234	26.91076			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	9.42861	100.23736	9.35859			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	11.97035	99.99999	11.88164			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	20.15872	101.18024	20.00775			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	9.32830	100.20054	9.25905			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILC03	On 17/04/2013	Spot Bond	100.00000	86.28842	100.00000	85.68075				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 19/03/2013	Spot Bond	101.50868	52.45767	101.50868	52.45763				0.00	0	0.00
HMS1B3	On 19/03/2013	Spot Bond	101.50868	52.45767	101.50868	52.45763				0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00036	100.00000	50.00032				0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	78.01521	100.00000	77.56426				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	83.42020	101.18125	82.66149				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	20.38462	101.21718	20.23193				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	20.58304	107.10005	20.42090				0.00	0	0.00
HMS1C2	On 19/03/2013	Spot Bond	101.59173	52.58487	101.59173	52.58484				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	83.48142	101.22625	82.72188				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	20.69038	101.28016	20.53530				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	18.42899	117.06290	18.27197				0.00	0	0.00
HMS1D2	On 19/03/2013	Spot Bond	101.69896	52.74929	101.69896	52.74925				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	83.59159	101.30724	82.83056				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	21.08314	101.36111	20.92501				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D5	On 19/07/2015	Spot Bond	114.94363	19.30044	114.94363	19.13862			0.00	0	0.00
HMS1E2	On 19/03/2013	Spot Bond	102.07916	53.33047	102.07916	53.33044			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	83.73844	101.41519	82.97541			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	21.56264	101.46001	21.40077			0.00	0	0.00
HMS1F2	On 19/03/2013	Spot Bond	102.24978	53.68698	102.24978	53.68694			0.00	0	0.00
HMS1G2	On 19/03/2013	Spot Bond	102.77072	54.53539	102.77072	54.53535			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	8.56147	120.49879	8.49481			0.00	0	45,800,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.79853	278.97229	2.75853			0.00	0	94,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.79476	279.46415	2.75476			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	8.80052	109.78196	8.73693			0.00	0	29,200,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	8.77713	110.08516	8.71357			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.15000	112.81060	1.15000	112.77117			230,000,000.00	200,000	508,000,000.00
I2038	On 31/01/2038	Spot Bond	1.85000	111.27829	1.85000	111.23299			370,000,000.00	200,000	355,170,000.00
I2050	On 31/12/2050	Spot Bond	1.95000	118.31358	1.95000	118.26444			156,390,000,000.00	80,200,000	527,536,043.00
IBC01	On 16/03/2015	Spot Bond	94.50000	25.21043	94.50000	25.07296			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	28.41233	111.10415	28.20503			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	100.54137	100.38955	99.76515			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	22.54619	101.98179	22.37616			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL14	On 28/06/2015	Spot Bond	100.56090	21.86773	100.56090	21.70487			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	85.29508	99.93156	84.13788			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	64.42203	100.23834	63.94361			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	43.39906	100.38793	43.07634			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	49.17473	104.99431	48.83199			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	18.76878	110.23108	18.63270			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	13.81077	114.54738	13.70750			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	45.19787	103.99743	44.88700			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	39.20717	101.06758	38.91386			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	36.71442	100.58995	30.34767			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	30.06207	111.22906	29.83851			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	12.14881	108.02289	12.06357			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	26.49485	100.81617	26.29487			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	9.99896	100.86946	9.92345			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	3.53199	123.12082	3.50401			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	2.27628	127.68743	2.25772			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	21.22226	99.85267	21.06520		998,526,700,000.00	10,000,000	5,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL38	On 02/04/2017	Spot Bond	99.84531	9.76684	99.84531	9.69456			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	12.31153	108.72274	12.22374			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	22.10351	100.33316	21.93922			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	10.23786	100.11008	10.16192			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	8.53085	100.65809	8.46655			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	9.64394	102.66026	9.57831			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	8.21050	99.50921	8.15573			0.00	0	134,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	89.40449	100.00000	88.80581			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00147	100.00000	0.00146			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	22.72981	100.89947	22.57730			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	22.72981	100.89947	22.57730			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	8.77576	101.97863	8.71603			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.61957	100.89947	8.56173			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	15.56122	100.90751	15.44497			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	15.33055	100.84756	15.21609			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	15.55558	99.83295	15.44048			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	20.80634	114.58662	20.65158			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	30.41300	99.86601	30.18790			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL02	On 29/12/2014	Spot Bond	99.86601	30.41300	99.86601	30.18790			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	9.57668	100.72296	10.01518			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.59191	100.00000	8.52824			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	82.07641	101.81841	81.33516			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	78.83271	101.39919	78.14384			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	77.28227	101.19088	76.61996			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	28.57177	103.56174	28.37484			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	65.84094	100.41740	65.22397			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	54.28025	100.58388	53.87138			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	87.78055	101.41671	87.19522			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	16.83585	101.24311	16.70829			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	50.00005	100.00000	50.00001			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	97.33333	100.00000	96.56085			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	70.50954	100.00000	70.10898			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	99.72924	99.09525	98.92569			0.00	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	97.87634	98.99412	97.10304			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	96.09481	98.88812	95.35009			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	94.38033	98.78695	93.66258			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	92.72928	98.68599	92.03703			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	91.02244	100.00000	90.34653			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	89.46078	100.00000	88.80779			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.56708	100,000.00000	0.54182			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	84.29561	100.00000	83.71560			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	84.10138	100.00000	83.52403			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	83.90805	100.00000	83.33333			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	83.71560	100.00000	83.14351			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	83.52403	100.00000	82.95455			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND327	On 03/05/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919	0.00	0	0.00	0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.39278	0.00	0	0.00	0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.20721	0.00	0	0.00	0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.02247	0.00	0	0.00	0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	82.39278	100.00000	81.83857	0.00	0	0.00	0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	82.20721	100.00000	81.65548	0.00	0	0.00	0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321	0.00	0	0.00	0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	70.64357	100.00000	70.24225	0.00	0	0.00	0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	69.71070	100.00000	69.31468	0.00	0	0.00	0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	68.79015	100.00000	68.39936	0.00	0	0.00	0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	67.88176	100.00000	67.49613	0.00	0	0.00	0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	66.98536	100.00000	66.60483	0.00	0	0.00	0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	65.97540	100.00000	65.60060	0.00	0	0.00	0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	65.22793	100.00000	64.85737	0.00	0	0.00	0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	64.36657	100.00000	64.00091	0.00	0	0.00	0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	63.51659	100.00000	63.15576	0.00	0	0.00	0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	62.67784	100.00000	62.32177	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
IND344	On 29/10/2013	Spot Bond	100.00000	61.85016	100.00000	61.49880			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	61.03342	100.00000	60.68669			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	60.22745	100.00000	59.88531			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	59.43213	100.00000	59.09451			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	58.64732	100.00000	58.31415			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	57.87286	100.00000	57.54409			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	57.10864	100.00000	56.78421			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	56.35450	100.00000	56.03436			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	80.10023	100.81810	79.39311			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	80.05618	100.00000	79.38719			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	103.14794	100.70818	101.49056			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	17.83490	101.98370	17.70039			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	17.61438	106.31357	17.47653			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	16.93973	104.39662	16.80930			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	50.00002	100.00000	99.72678			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	98.38275	100.00000	97.59358			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	9.54867	99.99991	9.47791			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	103.00300	100.00000	102.18551			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING135	On 10/12/2014	Spot Bond	100.36848	33.86450	100.36848	33.61272				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	11.12703	100.00021	11.04457				0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	98.02525	100.00000	97.28264				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.45473	6.50000	102.40073				0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	91.83793	101.36114	91.16116				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	89.62301	101.10456	88.97825				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	11.53215	100.08473	11.44663				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	28.84684	101.44140	28.63032				0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	100.68387	100.25042	99.89746				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	93.85155	100.25042	92.44060				0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	97.76853	100.08567	97.02727				0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	97.56748	100.07206	96.82970				0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	102.54492	100.37849	101.72809				0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	97.40824	100.38408	95.91955				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	65.60660	100.38408	64.99200				0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	102.55463	100.37919	101.73773				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	16.37518	100.00000	16.25646				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING178	On 28/08/2015	Spot Bond	100.00000	10.48012	100.00000	10.40414			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	90.11604	100.27920	88.86132			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	86.52839	100.08647	85.29722			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	87.98471	100.00000	87.13870			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	85.42706	100.00000	84.45629			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	87.14629	100.00000	86.54252			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	86.11297	100.90615	85.52007			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	56.35682	100.92542	55.93103			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	56.35682	100.92542	55.93103			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	58.79248	101.29332	58.35177			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	49.81527	100.00000	49.44611			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	31.02830	102.06095	30.79414			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	23.86805	101.68471	23.68652			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	66.19357	100.42003	65.70121			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	20.45050	101.24581	20.29727			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	12.60609	101.27443	12.51161			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	9.47489	101.29354	9.40387			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	13.73808	107.00679	13.64137			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL4	On 29/03/2014	Spot Bond	105.51634	47.70944	105.51634	47.37558			0.00	0	55,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	17.01524	100.55058	16.88854			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	14.03032	111.16948	13.92790		670,574,303,360.00	6,032,000	15,862,000.00	
IV012	On 26/11/2014	Spot Bond	100.64446	33.60091	100.64446	33.35590			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	23.36996	100.00026	23.19678			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	23.46725	106.83400	23.30228		370,820,814,000.00	3,471,000	2,971,000.00	
IV015	On 20/09/2017	Spot Bond	100.08056	10.55363	100.08056	10.47537			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	9.47393	100.38986	9.40347			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.48567	117.02647	2.46675			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	3.11233	129.51692	3.08604			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	65.59561	100.38643	64.97437			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	8.60179	99.81973	8.53815			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	8.23794	101.53934	8.17606			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	8.14828	101.19270	8.08725			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.28244	100.25130	0.28034			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	8.64625	99.94061	8.58221			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	58.10047	100.95973	57.66623			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030	On 31/01/2025	Spot Bond	92.45654	2.30438	92.45654	2.28932			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.23279	95.34778	2.21784			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	53.75519	100.52241	65.38541			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	99.21907	103.46133	98.46890			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	95.77907	99.88087	95.07728			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	16.53908	114.89453	16.41511			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	9.95897	101.30356	9.88348			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	3.07930	129.51692	3.05329			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	50.00002	100.00000	99.72678			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	98.64865	100.00000	97.85523			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	70.73643	100.00000	70.32755			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	70.24225	100.00000	69.84321			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	99.16760	50.20902	99.16760	50.20898			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	99.19233	99.06633	98.39761			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	97.36020	98.96527	96.59522			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	95.59827	98.85919	94.86141			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	93.90228	98.75808	93.19196			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	91.93955	100.00000	91.25000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA313	On 28/03/2013	Spot Bond	100.00000	90.57072	100.00000	89.90148			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	89.02439	100.00000	88.37772			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	87.52998	100.00000	86.90476			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	86.08491	100.00000	85.48009			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	84.68677	100.00000	84.10138			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	100.00000	83.33333	100.00000	82.76644			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	100.00000	82.02247	100.00000	81.47321			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	81.29176	100.00000	80.75221			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	80.93126	100.00000	80.39648			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	80.75221	100.00000	80.21978			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	80.57395	100.00000	80.04386			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	80.39648	100.00000	79.86871			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	80.21978	100.00000	79.69432			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	80.04386	100.00000	79.52070			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	79.86871	100.00000	79.34783			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	79.69432	100.00000	79.17570			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA330	On 23/05/2013	Spot Bond	100.00000	79.52070	100.00000	79.00433			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	79.34783	100.00000	78.83369			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	79.17570	100.00000	78.66379			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	67.21915	100.00000	66.84982			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	70.37577	100.00000	69.97597			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	69.44644	100.00000	69.05192			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	68.52938	100.00000	68.14007			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	67.62443	100.00000	67.24026			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	66.73143	100.00000	66.35234			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	65.85022	100.00000	65.47614			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	64.98066	100.00000	64.61151			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	64.12257	100.00000	63.75829			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	63.27581	100.00000	62.91635			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	62.44024	100.00000	62.08552			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	61.61570	100.00000	61.26567			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	60.80205	100.00000	60.45664			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	59.99914	100.00000	59.65829			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	59.20683	100.00000	58.87049			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA348	On 28/11/2013	Spot Bond	100.00000	58.42499	100.00000	58.09309			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	57.65347	100.00000	57.32595			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	56.89214	100.00000	56.56895			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	56.14087	100.00000	55.82194			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	87.46056	99.74330	86.63984			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	7.34966	100.81205	7.29418			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	38.76370	101.01716	38.47383		2,424,411,840,000.00	24,000,000	4,000,000.00	
IVC005	On 27/07/2015	Spot Bond	101.02507	19.98905	101.02507	19.83957			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	9.04903	100.00000	8.98198			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	80.10024	100.81807	79.39312			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	84.10904	100.65963	83.54278			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	80.35714	100.00000	79.64602			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	85.69389	100.00000	85.12638			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	51.71606	100.00000	51.32853			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	53.80288	100.00000	53.40417			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	15.37518	101.04078	15.26019		269,576,801,040.00	2,668,000	667,000.00	
JDG02U	On 22/01/2015	Spot Bond	100.00000	27.77317	100.00000	27.56735			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF01U	On 30/04/2013	Spot Bond	100.00000	88.19438	100.00000	87.59169			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	87.90975	100.00000	87.30900			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	109.41845	104.62962	108.51129			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.36499	102.42188	2.34884			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	9.96288	101.21431	9.88741			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	96.01204	100.00000	95.30951			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	12.43245	153.49881	12.31564			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	57.35137	101.46222	56.92083			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	21.61445	100.47188	21.45360			0.00	0	10,000,000.00
LGL02	On 13/08/2017	Spot Bond	103.08494	9.74766	103.08494	9.68073		61,850,964,000.00		600,000	5,213,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.48258	101.72477	1.47256		122,069,724,000.00		1,200,000	600,000.00
LHL01	On 13/12/2015	Spot Bond	100.30391	10.07924	100.30391	10.00434			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	21.36331	100.60223	21.22030			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	4.11499	100.33330	4.08440			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	70.24225	100.00000	69.84321			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	79.86430	100.80210	79.16142		201,604,200,000.00		2,000,000	1,000,000.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	94.61646	98.89515	93.89434			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	58.93715	101.14527	58.49594			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ027	On 07/03/2013	Spot Bond	98.95948	95.59400	98.95948	94.85647			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	87.49470	98.43044	86.87972			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	85.08159	100.00000	84.49074			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	71.85039	100.00000	71.42857			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	100.00000	81.29176	100.00000	80.75221			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	99.19149	99.17027	98.39595			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	82.20721	100.00000	81.65548			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	89.46228	101.29323	88.82225		40,517,292,000.00		400,000	200,000.00
MBF019	On 15/04/2014	Spot Bond	101.31233	40.18879	101.31233	39.88749			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	95.81171	100.54173	97.12468			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	43.50840	100.58073	44.67720			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	28.29570	101.30733	28.08358			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	20.03882	101.17095	19.88878			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	16.11852	99.84625	15.99790			0.00	0	10,000,000.00
MBF030	On 01/10/2017	Spot Bond	99.84060	8.81372	99.84060	8.74777			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	61.41414	100.25866	60.95287			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	57.09808	101.08567	56.67086			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP18U	On 28/01/2014	Spot Bond	100.00000	57.52216	100.00000	57.09589			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	53.33750	100.00000	99.18479			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	54.66749	100.00000	44.77176			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	40.93650	100.00000	40.63314			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	25.00813	100.00000	24.82280			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	26.81865	100.00000	26.61768			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.34780	100.00000	6.30076			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	15.49755	100.00000	15.38270			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	11.51903	109.95029	11.43614			0.00	0	99,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	31.33571	100.21678	31.10305			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	60.40225	100.18427	59.95390			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	24.69931	100.20050	24.51595			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	33.18928	101.34831	32.96577			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	33.23998	101.35889	33.01611			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	13.64805	101.41174	13.55609			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	7.98952	103.44664	7.93450			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.65946	103.61067	7.60665			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	16.09449	101.86568	15.98564			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB4	On 05/01/2019	Spot Bond	104.35890	10.56532	104.35890	10.49204				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	10.64496	104.67108	10.57096				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	29.49090	106.18586	29.28460				0.00	0	59,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	16.44901	100.06286	16.32705				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	8.03280	100.06556	7.97324				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	11.09314	110.15502	11.00355				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	21.63600	107.16233	21.48267			1,190,937,838,222.00		11,113,400	30,157,000.00
MIIL01	On 31/05/2015	Spot Bond	100.44922	21.69014	100.44922	23.15647				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	104.78971	12.57599	104.78971	12.48895				0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	94.71542	100.42970	96.23251				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	12.23782	104.79935	12.15312				0.00	0	6,428,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	36.50707	110.61908	36.24166			442,476,320,000.00		4,000,000	3,104,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	20.29950	110.59153	20.15194			110,591,530,000.00		1,000,000	10,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	11.27279	115.34633	11.18803			473,265,991,990.00		4,103,000	5,717,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	61.96894	102.81634	61.54667				0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	92.49121	98.77372	91.80188				0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	88.11223	98.48888	87.48820				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC14	On 26/04/2013	Spot Bond	100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.89980	100.00000	5.85559			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.15630	100.00000	0.15513			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.17714	100.00000	6.13086			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.25279	100.00000	6.20593			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.74173	100.89771	5.69836			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.81951	100.61875	5.77567			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	5.91905	100.62967	5.87445			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	5.96881	100.63509	5.92383			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.02851	100.64159	5.98309			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	6.17775	100.65787	6.13118			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	6.27720	100.66881	6.22988			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	6.38659	100.68074	6.33843			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	6.48601	100.69157	6.43710			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	6.53571	100.69687	6.48644			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	7.13170	100.76218	7.07789			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	7.82607	100.83813	7.76699			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.15630	100.00000	0.15513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.15630	100.00000	0.15513			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	9.85534	103.67668	9.78735			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	39.03216	101.36748	38.73939			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	26.87086	100.92433	26.67009			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	21.49788	100.76441	21.34096			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	8.81062	100.97362	10.31820			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	17.20041	100.60434	17.07504			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	9.46055	100.47967	9.39167			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	22.86582	112.76469	22.69699		5,164,622,802,000.00	45,800,000	31,458,000.00	
NBK2B	On 15/09/2015	Spot Bond	100.61353	17.80118	100.61353	17.66854			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	14.40804	122.79495	14.29417			0.00	0	4,378,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.56842	32.99078	3.56006			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	88.52091	101.43082	87.89288			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	25.93119	108.29303	25.74688			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	20.47201	101.23516	20.31864			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	7.83919	101.30698	7.78043			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	47.93983	104.56520	47.60681			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8B	On 24/03/2014	Spot Bond	100.00004	42.41858	100.00004	42.10423			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	18.31616	109.74955	18.18384			0.00	0	5,916,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	13.27111	100.00006	13.17276			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	108.44361	119.17407	107.48744			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	102.34245	100.33399	101.54245			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	34.78922	100.00000	34.59159			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	43.94240	100.00000	43.69277			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	33.17617	100.00000	32.98770			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	31.45817	100.00000	31.27946			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	23.90769	100.55018	23.73350			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	100.60748	100.22266	99.83197			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	97.40928	99.94761	96.68449			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	97.10271	99.94811	96.38199			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	97.10271	99.94811	96.38199			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	97.10271	99.94811	96.38199			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	22.45533	99.86407	22.28912			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	21.32265	101.50309	21.16253			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	20.90232	101.36582	20.74554			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN58	On 01/06/2015	Spot Bond	100.40506	23.54807	100.40506	23.37293				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	19.44153	80.20911	19.34765				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	17.61783	100.38119	17.48682				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	14.33149	100.00000	14.25007				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	15.37984	101.10639	15.26474				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	15.97955	101.21257	15.85985				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	15.29000	101.03995	15.17564				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	13.34434	101.41775	13.24420				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	15.72591	76.11506	15.65293				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	64.09668	100.41337	65.19166				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	43.32104	100.10537	42.99970				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	43.24304	100.10374	42.92229				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	21.19651	99.82783	21.03967				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.01611	100.74066	8.94811				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	9.32601	100.07228	9.25685				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	16.63327	100.06803	16.50994				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	8.93388	101.43571	8.86683				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED11	On 17/09/2015	Spot Bond	110.75661	23.20111	110.75661	23.03226			221,734,733,220.00	2,002,000	1,001,000.00
NED6	On 20/09/2013	Spot Bond	105.36061	68.65072	105.36061	68.17090			2,252,104,110,872.00	21,375,200	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	48.53124	106.42411	48.18925			0.00	0	3,733,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	8.42922	101.17472	8.36610			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	16.24765	119.90407	16.12165			1,151,318,880,140.00	9,602,000	7,288,000.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	11.86378	108.97397	11.77094			1,438,238,456,060.00	13,198,000	6,599,000.00
NET41	On 16/02/2013	Spot Bond	100.00000	50.00002	100.00000	99.72678			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	94.13513	98.87170	93.42047			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	19.76265	100.47393	19.61558			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.46558	156.96491	5.41226			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	8.73325	115.40836	8.66755			0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	93.89767	98.83767	93.18685			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	76.51884	97.39714	76.05298			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	60.55006	100.19307	60.10057			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	11.66443	114.59979	11.56899			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	12.53924	100.55569	14.00704			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	43.94989	100.53494	45.12991			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	97.86205	100.49411	99.03091			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A15	On 22/05/2015	Spot Bond	100.52625	21.40587	100.52625	22.72557				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	11.68649	116.99821	11.58912				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	44.13807	100.56446	45.40020				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	97.86140	100.52540	99.20314				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	21.55696	100.54276	22.92223				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	12.12134	114.44931	12.02229				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	44.35940	100.59918	45.71812				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	97.86053	100.56709	99.43278				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	21.83520	100.57314	23.28441				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	101.06240	100.57316	99.46627				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	101.25780	100.58790	99.65836				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	101.50109	100.65124	99.89682				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	101.81791	100.70756	100.20777				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	10.43751	100.72887	10.36135				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	13.78881	100.67612	15.58899				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	67.30897	134.34526	66.72116				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	45.24422	108.59837	44.92014				0.00	0	24,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA018	On 30/11/2018	Spot Bond	125.30314	12.43285	125.30314	12.33357			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	95.52032	100.00000	94.81968			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	12.43258	134.80590	12.32686			0.00	0	4,595,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.84781	171.14853	4.79742			0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	11.37356	135.14144	11.27719			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	88.69648	101.23304	88.06676			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	39.76240	101.21485	39.46456		270,243,649,500.00		2,670,000	1,335,000.00
NTC11	On 18/04/2014	Spot Bond	101.18197	39.64378	101.18197	39.34691			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	10.61037	101.47481	10.53244			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	26.94536	100.95122	26.74173			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	81.48220	100.91565	80.75802			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	19.86802	101.05067	19.71941			0.00	0	10,000,000.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.17923	100.00000	15.06675			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.22859	100.00000	15.11574			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.25820	100.00000	15.14513			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	15.96894	100.00000	15.85060			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	16.75864	100.00000	16.63445			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	21.69429	100.00000	21.53352			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond	108.19161	19.79423	108.19161	19.65365			982,812,585,240.00	9,084,000	79,745,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.75135	100.00000	5.70825			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	15.96324	104.37000	15.86973			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	23.19590	100.00000	23.02401			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.67050	100.00000	6.62107			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	91.47211	100.19068	90.13777			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	97.58449	100.38733	96.80504			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	52.33157	100.00000	52.03428			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	99.18478	100.00000	98.38275			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	74.60614	100.00000	74.18232			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	99.18092	100.47782	98.37515			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.00000	99.99980	100.00000	99.99959			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	43.48123	100.10564	43.15871			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	38.38383	100.09773	38.08936			100,097,730,000.00	1,000,000	500,000.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	90.26407	100.09376	88.96113			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	90.39523	100.09863	89.09034			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	62.87976	100.10500	62.27911			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1F	On 15/06/2014	Spot Bond	100.10840	43.61450	100.10840	43.29098			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	38.38252	100.10173	38.08804			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	90.61382	100.10673	89.30568			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	62.92594	100.10663	62.32484			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	43.91239	100.11457	43.58663			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	38.38094	100.10653	38.08646			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	91.00727	100.12130	89.69329			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	44.24161	100.12138	43.91341			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	38.37910	100.11212	38.08462			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	91.35700	100.13423	90.03782			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	54.52888	100.68448	54.11777			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	37.98505	116.98567	37.69298			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	30.74132	91.25497	30.55040			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.86918	40.60007	0.86654			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	5.32500	125.19610	5.33000	125.12825		37,954,558,027,575.00	127,616,531	6,231,982,949.00	
R158	On 15/09/2015	Spot Bond	124.15418	23.92333	124.15418	23.73049			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	15.67057	86.87026	15.57716			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159	On 15/09/2016	Spot Bond	130.95502	18.36064	130.95502	18.20630			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.45504	82.70497	8.40668			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	70.89743	107.05466	70.47870			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.28000	129.46881	7.31500	129.03420		90,676,154,791,040.00	455,515,768	9,953,045,000.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.78436	38.29047	0.78210			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.72054	36.16829	0.71856			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	217.24848	180.35175	217.14733	177.77166			0.00	0	824,897,790.00
R197	On 07/12/2023	Spot Bond	0.98000	285.97896	0.98500	285.75904		127,000,160,000.00	129,592,000	108,728,000.00	
R201	On 21/12/2014	Spot Bond	5.15000	107.64287	5.15000	107.59777		673,105,000,000.00	130,700,000	523,545,000.00	
R202	On 07/12/2033	Spot Bond	1.82500	211.57451	1.81500	211.81843		282,885,950,000.00	155,006,000	1,117,970,000.00	
R2023	On 28/02/2023	Spot Bond	6.73500	107.10388	6.77000	110.64723		28,111,081,800,000.00	173,880,000	2,466,357,000.00	
R203	On 15/09/2017	Spot Bond	5.78500	113.32247	5.78500	113.26892		11,922,885,000,000.00	061,000,000	6,110,751,000.00	
R204	On 21/12/2018	Spot Bond	6.03500	110.83260	6.03500	110.77830		39,055,727,484,800.00	471,537,280	4,936,187,267.00	
R2048	On 28/02/2048	Spot Bond	108.88836	7.84507	108.88836	12.02929		166,000,304,820,000.00	524,500,000	4,130,502,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	41.21427	100.00000	40.90884			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.15000	102.75180	5.15500	102.70403		10,410,199,700,000.00	021,398,000	1,389,898,000.00	
R207	On 15/01/2020	Spot Bond	6.27000	106.09791	6.30000	105.87206		21,310,302,948,000.00	398,772,400	6,445,436,200.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond	6.40500	104.76202	6.44000	104.48598		22,280,162,203,005.00	478,557,721	8,551,324,636.00	
R209	On 31/03/2036	Spot Bond	8.17000	82.60183	8.21500	82.15667		53,624,481,280,000.00	563,584,000	8,282,204,000.00	
R210	On 31/03/2028	Spot Bond	1.48000	164.25982	1.46000	164.61259		26,725,840,000.00	18,058,000	112,743,082.00	
R211	On 31/01/2017	Spot Bond	0.23000	114.34457	-0.20000	114.31547		(168,820,000,000.00)	734,000,000	1,398,576,069.00	
R212	On 31/01/2022	Spot Bond	0.82000	133.21812	0.83000	133.06806		565,337,192,000.00	689,435,600	2,289,069,902.00	
R213	On 28/02/2031	Spot Bond	7.86000	91.59476	7.89000	94.75766		15,689,943,360,000.00	996,176,000	4,370,865,000.00	
R214	On 28/02/2041	Spot Bond	84.68795	7.52697	84.68795	10.65166		168,542,231,820,200.00	990,156,000	6,016,769,000.00	
R223C	On 15/03/2013	Spot Bond	98.99493	93.65008	98.99493	92.94187		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	63.84756	96.64575	63.43174		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	43.78908	94.28171	43.50967		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	30.53838	91.87036	30.34765		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	21.85092	88.83566	21.71821		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	86.87026	15.67057	86.87026	15.57716		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	84.86749	11.40527	84.86749	11.33860		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	82.70497	8.45504	82.70497	8.40668		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	97.62766	75.24501	97.62766	74.79342		0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	95.17874	52.08269	95.17874	51.74958		0.00	0	0.00	
R325C	On 21/06/2014	Spot Bond	92.80992	36.05801	92.80992	35.83215		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R326C	On 21/12/2014	Spot Bond	90.60553	25.32269	90.60553	25.16720				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	18.24552	87.76872	18.13642				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	13.17785	85.82547	13.10052				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	9.68797	83.71772	9.63230				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.26840	81.42381	7.22759				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.83712	77.48625	5.80569				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.56826	75.13464	4.54430				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.72910	72.16183	3.71021				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.99075	70.13136	2.97596				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.42843	68.17127	2.41671				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.99990	66.23386	1.99049				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.79138	63.06100	1.78331				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.51818	61.24492	1.51151				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.33757	59.05342	1.33187				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.15640	57.39997	1.15160				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	1.00883	55.80907	1.00474				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.88762	54.27807	0.88411				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R343C	On 21/06/2023	Spot Bond	52.85822	0.78384	52.85822	0.78082			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.69703	51.49553	0.69440			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.05507	44.45722	1.05159			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.98331	43.11572	0.98015			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.92192	41.83089	0.91904			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.86918	40.60007	0.86654			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.82370	39.42073	0.82126			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.78436	38.29047	0.78210			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.75022	37.20704	0.74812			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.72054	36.16829	0.71856			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	46.12595	100.16140	45.78364			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	84.58678	101.36584	83.80685			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	14.64446	101.68455	14.53430			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	24.63390	100.60342	24.45435			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.39579	100.00000	2.37804			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	101.60164	100.25681	100.81008			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	94.83056	100.32689	93.39673		535,745,592,600.00	5,340,000	1,335,000.00	
RCSC10	On 06/06/2013	Spot Bond	100.32010	94.83108	100.32010	93.39733		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC11	On 06/09/2013	Spot Bond	100.32441	64.75883	100.32441	64.13907			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	21.13801	101.54349	20.97921			0.00	0	200,000.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	85.92821	100.00000	85.53585			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	95.53855	100.26310	94.79224			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	27.90371	101.21857	27.69468			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	100.00000	5.87500	100.00000			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	16.32635	100.60466	16.20735			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	60.03598	101.28378	59.58598			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.15635	100.77784	8.09480		503,889,200,000.00	5,000,000	5,000,000.00	
RES16	On 14/02/2013	Spot Bond	100.58027	49.85540	100.58027	49.85536			0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	87.95181	100.00000	87.32057			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	100.00000	8.39360	100.00000	8.33070			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.00000	80.93126	100.00000	100.00000		75,000,000,000,000.00	750,000,000	250,000,000.00	
RESB01	On 03/06/2014	Spot Bond	100.38116	44.87918	100.38116	44.54548			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	106.24644	100.60804	105.39827			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	106.87780	100.65009	106.02424			0.00	0	5,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP004	On 25/11/2014	Spot Bond	102.09902	32.55961	102.09902	32.31914		2,041,980,400,000.00	20,000,000	10,000,000.00	
RP005	On 31/03/2017	Spot Bond	99.79665	14.30652	99.79665	14.20070		0.00	0	0.00	
RP006	On 30/04/2019	Spot Bond	101.65073	11.99297	101.65073	11.90178		0.00	0	0.00	
RP007	On 30/04/2016	Spot Bond	101.46985	15.38876	101.46985	15.27193		0.00	0	0.00	
RP008	On 30/04/2016	Spot Bond	101.46985	15.38876	101.46985	15.27193		0.00	0	0.00	
RP009	On 16/07/2013	Spot Bond	101.38750	84.38243	101.38750	83.60663		0.00	0	0.00	
RP010	On 23/08/2013	Spot Bond	100.62446	65.35354	100.62446	64.74004		0.00	0	0.00	
RP011	On 12/09/2013	Spot Bond	100.24328	63.92377	100.24328	63.31243		0.00	0	0.00	
RP012	On 10/10/2013	Spot Bond	101.50905	59.89442	101.50905	59.44460		0.00	0	0.00	
RP013	On 27/09/2016	Spot Bond	99.91990	15.16932	99.91990	15.05698		0.00	0	0.00	
RP014	On 27/09/2019	Spot Bond	99.90988	13.22824	99.90988	13.13030		0.00	0	0.00	
RP015	On 10/06/2013	Spot Bond	100.25061	89.63194	100.25061	88.32373		0.00	0	0.00	
RP016	On 10/12/2015	Spot Bond	100.36848	10.14130	100.36848	10.06590		0.00	0	0.00	
RP017	On 21/01/2014	Spot Bond	100.00000	54.88071	100.00000	54.47402		0.00	0	0.00	
RP018	On 12/02/2020	Spot Bond	12.95000	100.20820	12.95000	100.10404		0.00	0	0.00	
RPG01	On 28/02/2014	Spot Bond	100.51732	46.15050	100.51732	45.80693		0.00	0	0.00	
RPG01U	On 25/02/2014	Spot Bond	100.00000	40.27044	100.00000	39.97848		0.00	0	0.00	
RPG02	On 25/11/2014	Spot Bond	100.62598	31.41425	100.62598	31.18522		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPI01	On 22/07/2016	Spot Bond	5.25000	100.38728	5.25000	100.34417			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.71980	100.00000	0.71447			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.90458	100.00000	3.87565			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	8.98648	100.00000	8.91914			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	18.68630	101.48404	18.55963			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	11.73308	115.23085	11.64541		430,963,379,000.00		3,740,000	5,978,000.00
SBC2	On 28/04/2016	Spot Bond	104.86804	10.15537	104.86804	10.09569			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	14.71088	114.56238	14.60088		3,148,174,202,400.00		27,480,000	36,570,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	12.93813	100.56539	12.84385			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	12.25790	107.95466	12.17101		7,880,690,180,000.00		73,000,000	21,500,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	7.50497	101.20234	7.44876			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	8.49123	100.11990	8.42824		6,877,836,650,400.00		68,696,000	34,348,000.00
SBK17	On 31/07/2024	Spot Bond	101.08312	7.54264	101.08312	7.48557		667,148,592,000.00		6,600,000	3,300,000.00
SBK18	On 24/10/2020	Spot Bond	101.24095	7.90512	101.24095	7.84590			0.00	0	500,000.00
SBK19	On 24/10/2019	Spot Bond	101.21627	7.88240	101.21627	7.82335			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	24.02207	107.37565	23.85157			0.00	0	14,648,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	94.66092	102.36256	93.96925		20,503,220,768.00		200,300	2,900,300.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond	105.03639	12.03663	105.03639	11.95317			0.00	0	6,673,000.00
SBK11	On 09/04/2014	Spot Bond	132.16219	44.93924	132.16219	44.55367			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.56493	53.19393	162.56493	52.67202			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	87.71920	155.18315	86.77668			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	24.77453	120.12124	24.58213			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	24.69377	120.50039	24.50151			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	24.65345	120.69056	24.46127			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	93.41234	143.06048	92.43636			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	13.06173	106.46393	12.96966			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	24.73701	120.29708	24.54468			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	24.71682	120.39190	24.52453			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	85.53515	215.59863	84.33211			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	95.52032	100.00000	94.81968			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	9.17774	100.10760	9.10966			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	45.89851	99.06612	45.56122			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	31.73274	100.00010	31.49758			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	11.45704	99.81852	11.37228			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	88.19578	99.79990	87.36254			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR003	On 05/11/2013	Spot Bond	100.00000	55.85830	100.00000	55.43972			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	13.27189	109.84578	13.17594			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	55.46090	100.78863	55.04238			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	11.98221	100.87410	11.89272		605,244,600,000.00	6,000,000	3,000,000.00	
SBS16	On 22/09/2018	Spot Bond	99.99987	8.28605	99.99987	8.22465			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.31264	100.00000	1.30390			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.90792	99.99997	8.84191			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	10.40978	113.08735	10.33317		791,611,450,000.00	7,000,000	3,500,000.00	
SBS20	On 15/05/2026	Spot Bond	109.22356	11.56669	109.22356	11.48346			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	7.27461	100.77436	7.21972			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	21.45591	100.47821	21.29970			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	8.92433	100.50480	8.85933			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.01666	100.51996	6.96555			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	10.59451	106.95022	10.51955			0.00	0	3,907,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	9.69592	102.76906	9.62951			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	10.32655	104.14309	10.25505		312,429,270,000.00	3,000,000	1,752,000.00	
SBS7	On 26/03/2013	Spot Bond	103.79928	100.69601	103.79928	99.92269			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On 07/07/2016	Spot Bond	120.54819	14.28688	120.54819	14.17562			241,337,476,380.00	2,002,000	2,289,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	84.34109	120.15971	83.74700			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.84803	272.67152	2.80794			381,740,128,000.00	1,400,000	700,000.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.34350	123.12082	4.30910			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	10.62161	114.44000	10.53290			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	50.00001	100.00000	99.45504			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.13371	100.00000	4.10308			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.22900	82.63494	0.22752			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI05	On 31/01/2017	Spot Bond	120.42805	4.62728	120.42805	4.59011				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.45473	6.50000	102.40073				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	12.52799	100.12305	12.43505				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	84.80849	99.88484	83.66350				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	21.97346	99.87542	21.81080				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	10.75476	100.24421	10.67489			400,976,840,000.00	4,000,000	2,000,000.00	
SHS05	On 29/06/2017	Spot Bond	103.11523	11.97145	103.11523	11.88968				0.00	0	189,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	1.69084	100.24161	1.67828			701,691,270,000.00	7,000,000	7,834,500.00	
SLI1	On 15/08/2013	Spot Bond	105.71322	69.13079	105.71322	68.73672				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	112.32955	12.71145	112.32955	12.61789			4,357,398,039,960.00	38,791,200	8,200,000.00	
SMF1	On 27/06/2013	Spot Bond	101.56711	80.45840	101.56711	79.96716				0.00	0	9,000.00
SNT01	On 15/09/2017	Spot Bond	105.65786	13.16582	105.65786	13.07359			649,161,891,840.00	6,144,000	20,236,000.00	
SPDA1	On 21/08/2014	Spot Bond	100.80059	30.35397	100.80059	31.67973				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	10.41498	100.58343	11.93580				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	16.06261	100.81342	17.50504				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	8.08270	100.58796	9.63283				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	15.19348	107.52630	15.08611			1,052,467,424,400.00	9,788,000	2,557,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA02	On 20/04/2015	Spot Bond	101.25454	20.12919	101.25454	19.97835				0.00	0	10,000,000.00
SSA03	On 22/04/2013	Spot Bond	100.00000	85.28037	100.00000	84.68677				0.00	0	0.00
SSCP01	On 01/03/2013	Spot Bond	100.00000	97.07447	100.00000	96.30607				0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	11.14817	100.41357	11.06526				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	10.71286	99.94314	10.63352				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	9.47065	101.14726	9.39976				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	9.84231	94.17275	9.77991				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	9.87300	93.82087	9.81059				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	29.08499	104.67610	28.88389				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	8.03014	101.56575	7.97567				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	10.61679	100.11486	10.53803				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	12.94844	107.35953	12.85655				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	24.45256	121.64737	24.26074				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.03205	105.50721	2.01732				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	10.46883	100.00000	10.41143				0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	50.00006	100.00000	50.00002				0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	50.00005	100.00000	50.00001				0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	50.00002	100.00000	99.72678				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN875	On 16/02/2013	Spot Bond	100.00000	50.00002	100.00000	99.72678				0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	99.45504	100.00000	98.64865				0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	99.18478	100.00000	98.38275				0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	98.64865	100.00000	97.85523				0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	98.64865	100.00000	97.85523				0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	97.59358	100.00000	96.81698				0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	50.00001	100.00000	99.45504				0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	70.73643	100.00000	70.32755				0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	70.73643	100.00000	70.32755				0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	70.50954	100.00000	70.10898				0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	70.37577	100.00000	69.97597				0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	70.24225	100.00000	69.84321				0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	70.73643	100.00000	70.32755				0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	70.73643	100.00000	70.32755				0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	50.18580	99.25974	50.18576				0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	50.20046	99.20138	99.19124				0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	50.20027	99.20211	99.19123				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN959	On 19/02/2013	Spot Bond	99.18693	99.72899	99.18693	98.92471			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	98.92517	99.14341	98.13410			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	98.13491	99.09929	97.35672			0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	97.87457	99.07862	97.10064			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	97.10188	99.03521	96.34040			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	92.95587	98.78368	92.25956			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	86.49289	100.00000	85.88235			0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	85.88235	100.00000	85.28037			0.00	0	0.00
SYN971	On 20/02/2013	Spot Bond	100.00000	99.45504	100.00000	98.64865			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	84.49074	100.00000	83.90805			0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	100.00000	83.14351	100.00000	82.57919			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	100.00000	81.29176	100.00000	80.75221			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	22.76851	119.55998	22.59330			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	11.36604	111.67266	11.28323			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	40.13802	100.00000	39.86918			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	27.10102	100.00000	26.90018			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.02247			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TF107U	On 06/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.02247				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	48.15922	104.23307	47.82555			41,693,228,000.00		400,000	200,000.00
TFS103	On 14/03/2013	Spot Bond	98.86706	93.89597	98.86706	93.18496				0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	83.90805	100.00000	83.33333				0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	89.73337	101.16928	89.08746				0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	88.46270	101.07247	87.83549				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	19.29174	100.91059	19.14761				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	12.82597	110.02135	12.73313				0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	101.62581	100.30600	100.82747				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	53.97911	100.55190	43.96600				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	54.34982	100.62855	53.94027				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	6.86994	101.17076	6.81851				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.08123	101.20716	7.02819				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	8.13059	103.42947	8.07462				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	8.99403	100.80622	8.92690				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	9.25175	100.83814	9.18268				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.71506	100.90574	2.69674				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A7	On 18/10/2038	Spot Bond	100.17362	6.81498	100.17362	6.76440			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	7.08406	100.18041	7.03149			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.78829	100.00000	2.76961			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.53501	101.28535	7.47853			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	9.71530	100.89554	9.64273			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.50372	101.45249	8.43988			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	10.56914	101.00134	10.49012			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	12.47391	102.14068	12.37971			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	14.13291	101.44362	14.02684			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	12.41125	101.20953	12.31829			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.23526	101.06155	6.18861			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.71139	101.14347	6.66115			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.76463	105.45079	6.71207			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.66153	101.30716	7.60409			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	8.08290	101.37985	8.02227			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	12.51544	102.14790	12.42092			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	12.12839	101.15653	12.03759			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	15.33999	101.18212	15.22512			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A3	On 18/07/2016	Spot Bond	101.20040	12.36251	101.20040	12.26991				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	6.86923	101.18212	6.81779				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	6.97487	101.20040	6.92263				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.02768	101.20953	6.97504				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	12.20645	101.17116	12.11504				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	12.36251	101.20040	12.26991				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.89843	101.30089	12.80174				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.55527	101.30089	7.49863				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.89843	101.30089	12.80174				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	13.67652	101.44699	13.57386				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	8.60781	101.48350	8.54318				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	13.62794	101.43786	13.52565				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	17.49351	102.16719	17.36137				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	12.78317	102.21271	12.68657				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	17.63765	102.19450	17.50440				0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	61.33471	99.87885	60.88068			4,993,942,500,000.00	50,000,000	53,000,000.00	
TL15	On 29/04/2015	Spot Bond	111.48563	26.82343	111.48563	26.62825				0.00	0	2,214,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20		On 22/02/2020	Spot Bond	102.36770	6.48835	102.36770	6.45096		0.00	0	0.00
TN17		On 14/11/2017	Spot Bond	111.51511	11.87284	111.51511	11.78596		0.00	0	994,600,000.00
TN20		On 17/09/2020	Spot Bond	120.69176	13.07257	120.69176	12.97067	11,103,641,920,000.00		92,000,000	285,900,000.00
TN23		On 06/11/2023	Spot Bond	122.92168	11.57356	122.92168	11.48202	491,686,720,000.00		4,000,000	109,000,000.00
TN25		On 19/08/2025	Spot Bond	112.54971	13.16004	112.54971	13.06460		0.00	0	156,700,000.00
TN27		On 14/11/2027	Spot Bond	105.64973	10.54945	105.64973	10.47555	211,299,460,000.00		2,000,000	9,400,000.00
TORQ1		On 15/04/2022	Spot Bond	100.66243	6.36767	100.66243	6.31967	60,397,458,000.00		600,000	300,000.00
TORQ2		On 15/04/2022	Spot Bond	100.67816	6.51671	100.67816	6.46758		0.00	0	0.00
TORQ3		On 15/04/2022	Spot Bond	100.69808	6.70543	100.69808	6.65487		0.00	0	0.00
TORQ4		On 15/04/2022	Spot Bond	100.70018	6.72530	100.70018	6.67458		0.00	0	0.00
TORQ5		On 15/04/2022	Spot Bond	100.79857	7.65784	100.79857	7.60005		0.00	0	0.00
TORQ6		On 15/04/2022	Spot Bond	101.00182	13.00231	101.00182	12.90401		0.00	0	0.00
TPDA01		On 05/04/2015	Spot Bond	101.21676	20.47834	101.21676	20.32493		0.00	0	0.00
TPDA02		On 05/04/2017	Spot Bond	101.26720	9.22606	101.26720	9.15692		0.00	0	0.00
TPDA03		On 05/04/2018	Spot Bond	101.29746	8.04438	101.29746	7.98407		0.00	0	0.00
TR30		On 31/12/2099	Spot Bond	10.00000	99.70406	10.00000	99.61544		0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	99.71141	9.75000	99.62500		0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	9.71818	100.00000	9.63520		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP117	On 23/02/2013	Spot Bond	100.00000	98.64865	100.00000	97.85523			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	70.24225	100.00000	69.84321			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	95.60074	98.80121	94.86427			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	83.44223	97.87620	82.88585			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	73.91972	99.82860	73.47409			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	78.70820	97.76060	78.21356			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	100.00000	68.09701	100.00000	67.71800			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	100.00000	51.15250	100.00000	50.86191			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.00000	82.20721	100.00000	81.65548			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395		51,400,000,000,000.00	514,000,000	439,000,000.00	
TWCJ01	On 14/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395		800,000,000,000.00	8,000,000	8,000,000.00	
TWCM01	On 14/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.57395		500,000,000,000.00	5,000,000	5,000,000.00	
UG21	On 02/03/2021	Spot Bond	120.75743	13.81870	120.75743	13.71093		393,053,358,907.00	3,254,900	1,109,450.00	
UTR041	On 19/04/2014	Spot Bond	101.23503	39.81434	101.23503	39.51605			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	13.11316	101.32511	13.01483			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	22.24170	101.70719	22.07437			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	15.24107	110.55481	15.13032			0.00	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	56.15579	100.00000	55.73498			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	56.38153	100.00000	55.95904			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	56.45677	100.00000	56.03372			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	19.20085	100.80302	19.05594			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	11.88949	100.83292	11.79973		269,022,230,560.00	2,668,000	667,000.00	
VKE03	On 08/05/2017	Spot Bond	100.83423	8.84161	100.83423	8.77487			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	97.33333	100.00000	102.04067			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	97.32375	100.36906	101.55078			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	12.06185	128.75000	11.98010			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	16.63420	121.77342	16.50361			0.00	0	94,563,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	4.24973	243.55465	4.19294			0.00	0	50,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	23.01824	107.94222	22.85417			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	110.97172	12.01840	110.97172	11.93080			0.00	0	80,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	10.07662	113.15781	10.00201			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	9.92475	112.59168	9.85157			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	9.75071	113.82178	9.67818		676,989,183,084.00	5,947,800	1,469,000.00	
Z006	On 31/08/2013	Spot Bond	96.69614	65.95611	96.69614	65.52637			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	54.39651	95.45272	54.04777			0.00	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	17.91826	87.68655	17.81061			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	42.46328	93.89641	42.19472			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	35.36327	92.71091	35.14074			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	14.72741	86.49267	14.64042			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	26.38347	90.84932	26.22022			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	17.88596	87.67412	17.77852			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.17470	67.16812	2.16428			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.63149	100.00000	8.58246			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03476	100.00000	0.03456			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.63149	100.00000	8.58246			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	23.12734	100.00000	22.99596			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	23.66043	100.00000	23.52601			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	22.18101	100.00000	22.05501			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	22.18101	100.00000	22.05501			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	21.03239	100.00000	20.91291			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	21.03239	100.00000	20.91291			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	19.90542	100.00000	19.79233			0.00	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	19.90542	100.00000	19.79233			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	18.73180	100.00000	18.62539			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	18.73180	100.00000	18.62539			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	17.66089	100.00000	17.56056			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	17.66089	100.00000	17.56056			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	16.61962	100.00000	16.52520			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	16.61962	100.00000	16.52520			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	15.72909	100.00000	15.63973			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	14.88628	100.00000	14.80171			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	11.13271	100.00000	11.06947			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	10.51620	100.00000	10.45646			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	9.89617	100.00000	9.83995			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	9.89617	100.00000	9.83995			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	9.36590	100.00000	9.31269			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.84723	100.00000	8.79697			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.32560	100.00000	8.27831			0.00	0	0.00
Total for j-Bonds :									1,113,874,662,734,640.00	581,304,873	94 955 838 373.00

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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Grand Total: |3,875,122,514,050.00 |81,449,439 94 957 463 643.00