



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 28/02/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
<b>Derivatives</b>													
\$ / R	On 18/03/2013	Foreign Exchange Future	8.99340	8.99340	8.90250	8.90250		11.71	417,932,291.40	46,471	348,377.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	0.01420	0.00001	0.01060	0.00001	0.014	24.53	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,006.61420	2.00661	2,097.51060	2.09751	2,006.614	24.53	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	0.21860	0.00022	0.19920	0.00020	0.219	19.50	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,206.81860	1.20682	1,297.69920	1.29770	1,206.819	19.50	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	0.05790	0.00006	0.04790	0.00005	0.058	21.73	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,556.65790	1.55666	1,647.54790	1.64755	1,556.658	21.73	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	0.02220	0.00002	0.01680	0.00002	0.022	23.63	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,856.62220	1.85662	1,947.51680	1.94752	1,856.622	23.63	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	5.03850	0.00504	3.71710	0.00372	5.039	15.39	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	561.63850	0.56164	651.21710	0.65122	561.638	15.39	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	3.85660	0.00386	2.96790	0.00297	3.857	15.71	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	610.45660	0.61046	700.46790	0.70047	610.457	15.71	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	0.52360	0.00052	0.49040	0.00049	0.524	18.22	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,007.12360	1.00712	1,097.99040	1.09799	1,007.124	18.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	10.69760	0.01070	7.18100	0.00718	10.698	14.50	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	427.29760	0.42730	514.68100	0.51468	427.298	14.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	8.65530		0.00866	5.92570	0.00593	8.655	14.77	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	465.25530		0.46526	553.42570	0.55343	465.255	14.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	6.59800		0.00660	4.68110	0.00468	6.598	15.08	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	513.19800		0.51320	602.18110	0.60218	513.198	15.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	19.23290		0.01923	12.40500	0.01240	19.233	13.75	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	325.83290		0.32583	409.90500	0.40990	325.833	13.75	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	17.28460		0.01728	11.20670	0.01121	17.285	13.88	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	343.88460		0.34388	428.70670	0.42871	343.885	13.88	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	14.72610		0.01473	9.63090	0.00963	14.726	14.09	0.00	0	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	371.32610		0.37133	457.13090	0.45713	371.326	14.09	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	54.96650		0.05497	34.67190	0.03467	54.966	12.39	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	161.56650		0.16157	232.17190	0.23217	161.566	12.39	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	32.71640		0.03272	20.71600	0.02072	32.716	13.07	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	239.31640		0.23932	318.21600	0.31822	239.316	13.07	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	25.10620		0.02511	16.01750	0.01602	25.106	13.41	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	281.70620		0.28171	363.51750	0.36352	281.706	13.41	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	90.07280		0.09007	57.56920	0.05757	90.073	11.71	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	96.67280		0.09667	155.06920	0.15507	96.673	11.71	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	81.81750		0.08182	52.08100	0.05208	81.818	11.85	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	108.41750		0.10842	169.58100	0.16958	108.418	11.85	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	70.64330		0.07064	44.75560	0.04476	70.643	12.05	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	127.24330		0.12724	192.25560	0.19226	127.243	12.05	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	220.82350		0.22082	152.94680	0.15295	220.823	11.95	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	27.42350		0.02742	50.44680	0.05045	27.423	11.95	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	182.56420		0.18256	121.20100	0.12120	182.564	11.89	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	39.16420		0.03916	68.70100	0.06870	39.164	11.89	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	147.76870		0.14777	93.60370	0.09360	147.769	11.83	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	54.36870		0.05437	91.10370	0.09110	54.369	11.83	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	305.70470	0.30570	227.49720	0.22750	305.705	12.07	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	12.30470	0.01230	24.99720	0.02500	12.305	12.07	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	262.04850	0.26205	188.52690	0.18853	262.048	12.01	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	18.64850	0.01865	36.02690	0.03603	18.648	12.01	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Call	245.23650	0.24524	173.86050	0.17386	245.237	11.98	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	21.83650	0.02184	41.36050	0.04136	21.837	11.98	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	495.53400	0.49553	406.77220	0.40677	495.534	12.74	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	2.13400	0.00213	4.27220	0.00427	2.134	12.74	0.00	0	4,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	398.28040	0.39828	313.49840	0.31350	398.280	12.19	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	4.88040	0.00488	10.99840	0.01100	4.880	12.19	0.00	0	15,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	351.27220	0.35127	269.33590	0.26934	351.272	12.13	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	7.87220	0.00787	16.83590	0.01684	7.872	12.13	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	893.62450	0.89362	802.80230	0.80280	893.624	16.70	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	0.22450	0.00022	0.30230	0.00030	0.224	16.70	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	694.05170	0.69405	603.47210	0.60347	694.052	14.72	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	0.65170	0.00065	0.97210	0.00097	0.652	14.72	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	594.56040	0.59456	504.32640	0.50433	594.560	13.73	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	1.16040	0.00116	1.82640	0.00183	1.160	13.73	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,093.47880	1.09348	1,002.60330	1.00260	1,093.479	18.56	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	0.07880	0.00008	0.10330	0.00010	0.079	18.56	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,043.50170	1.04350	952.63440	0.95263	1,043.502	18.10	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	0.10170	0.00010	0.13440	0.00013	0.102	18.10	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	993.53170	0.99353	902.67580	0.90268	993.532	17.63	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	0.13170	0.00013	0.17580	0.00018	0.132	17.63	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Call	1,843.40130	1.84340	1,752.50330	1.75250	1,843.401	24.61	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Put	0.00130	0.00000	0.00330	0.00000	0.001	24.61	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.10070	9.10070	9.00840	9.00840		12.70	307,266,934.10	33,763	81,549.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	22.70740	0.02271	20.35110	0.02035	22.707	19.93	0.00	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	10.85	Put	1,772.00740	1.77201	1,861.95110	1.86195	1,772.007	19.93		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	19.44320	0.01944	17.40550	0.01741	19.443	20.50		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,918.74320	1.91874	2,009.00550	2.00901	1,918.743	20.50		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	93.67000	0.09367	79.62180	0.07962	93.670	15.04		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	692.97000	0.69297	771.22180	0.77122	692.970	15.04		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	75.10960	0.07511	64.28930	0.06429	75.110	15.68		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	824.40960	0.82441	905.88930	0.90589	824.410	15.68		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	60.85620	0.06086	52.46240	0.05246	60.856	16.32		0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	960.15620	0.96016	1,044.06240	1.04406	960.156	16.32		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	178.25170	0.17825	149.27450	0.14927	178.252	13.46		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	377.55170	0.37755	440.87450	0.44087	377.552	13.46		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	164.00780	0.16401	137.33800	0.13734	164.008	13.65		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	413.30780	0.41331	478.93800	0.47894	413.308	13.65		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	150.93670	0.15094	126.42300	0.12642	150.937	13.84		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	450.23670	0.45024	518.02300	0.51802	450.237	13.84		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	217.76890	0.21777	182.60470	0.18260	217.769	13.00		0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	297.06890	0.29707	354.20470	0.35420	297.069	13.00		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	210.62380	0.21062	176.55340	0.17655	210.624	13.08		0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	309.92380	0.30992	368.15340	0.36815	309.924	13.08		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	184.29900	0.18430	154.35410	0.15435	184.299	13.38		0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	363.59900	0.36360	425.95410	0.42595	363.599	13.38		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	383.54880	0.38355	324.15150	0.32415	383.549	12.31		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	132.84880	0.13285	165.75150	0.16575	132.849	12.31		0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	297.65850	0.29766	247.35040	0.24735	297.658	12.54		0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	196.95850	0.19696	238.95040	0.23895	196.958	12.54		0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	248.77530	0.24878	208.99270	0.20899	248.775	12.70		0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	248.07530	0.24808	300.59270	0.30059	248.075	12.70		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	456.14800	0.45615	390.29160	0.39029	456.148	12.14		0.00	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	8.74	Put	95.44800		0.09545	121.89160	0.12189	95.448	12.14	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	449.21770		0.44922	383.93520	0.38394	449.218	12.15	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	98.51770		0.09852	125.53520	0.12554	98.518	12.15	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	442.35400		0.44235	377.64560	0.37765	442.354	12.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	101.65400		0.10165	129.24560	0.12925	101.654	12.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	561.89780		0.56190	486.33170	0.48633	561.898	12.08	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	61.19780		0.06120	77.93170	0.07793	61.198	12.08	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	499.06300		0.49906	429.85770	0.42986	499.063	12.04	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	78.36300		0.07836	101.45770	0.10146	78.363	12.04	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	484.50570		0.48451	416.39950	0.41640	484.506	12.07	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	83.80570		0.08381	107.99950	0.10800	83.806	12.07	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	1,901.46650		1.90147	1,809.22770	1.80923	1,901.466	16.15	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.76650		0.00077	0.82770	0.00083	0.767	16.15	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	646.13650		0.64614	564.80290	0.56480	646.137	12.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	45.43650		0.04544	56.40290	0.05640	45.436	12.26	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.21400		9.21400	9.12040	9.12040		13.64	20,538,006.00	2,229	28,736.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	184.29140		0.18429	167.02030	0.16702	184.291	15.81	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	870.29140		0.87029	946.62030	0.94662	870.291	15.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	139.56460		0.13956	127.61720	0.12762	139.565	16.76	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,125.56460		1.12556	1,207.21720	1.20722	1,125.565	16.76	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	73.30980		0.07331	0.00000	0.00000	73.310	19.24	73.31	1	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,859.30980		1.85931	0.00000	0.00000	1,859.310	19.24	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	235.57500		0.23558	212.04680	0.21205	235.575	15.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	671.57500		0.67157	741.64680	0.74165	671.575	15.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	233.21880		0.23322	209.97260	0.20997	233.219	15.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	679.21880		0.67922	749.57260	0.74957	679.219	15.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	193.36730		0.19337	0.00000	0.00000	193.367	15.65	38,673.46	200	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	829.36730		0.82937	0.00000	0.00000	829.367	15.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	322.07920		0.32208	288.22290	0.28822	322.079	14.10	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	458.07920		0.45808	517.82290	0.51782	458.079	14.10	91,615.84	200	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	305.50350		0.30550	273.49900	0.27350	305.503	14.25	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	491.50350		0.49150	553.09900	0.55310	491.503	14.25	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	237.99760		0.23800	214.14360	0.21414	237.998	14.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	663.99760		0.66400	733.74360	0.73374	663.998	14.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	803.70580		0.80371	0.00000	0.00000	803.706	12.68	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	89.70580		0.08971	0.00000	0.00000	89.706	12.68	89.71	1	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	615.66180		0.61566	554.37800	0.55438	615.662	12.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	151.66180		0.15166	183.97800	0.18398	151.662	12.58	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	339.62210		0.33962	0.00000	0.00000	339.622	13.95	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	425.62210		0.42562	0.00000	0.00000	425.622	13.95	85,124.42	200	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	1,921.01400		1.92101	1,829.76740	1.82977	1,921.014	15.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	7.01400		0.00701	9.36740	0.00937	7.014	15.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.32030		9.32030	9.22480	9.22480		14.37	186,406.00	20	11,692.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	146.02760		0.14603	136.34760	0.13635	146.028	18.95	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,825.72760		1.82573	1,911.54760	1.91155	1,825.728	18.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	525.75290		0.52575	480.29760	0.48030	525.753	14.12	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	405.45290		0.40545	455.49760	0.45550	405.453	14.12	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	354.46720		0.35447	324.86330	0.32486	354.467	15.41	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	724.16720		0.72417	790.06330	0.79006	724.167	15.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	232.28250		0.23228	214.18810	0.21419	232.283	17.01	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,181.98250		1.18198	1,259.38810	1.25939	1,181.983	17.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	632.00350		0.63200	578.48830	0.57849	632.003	13.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	289.60350		0.28960	331.58830	0.33159	289.603	13.57	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	620.55430		0.62055	567.87020	0.56787	620.554	13.63	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	300.25430		0.30025	343.07020	0.34307	300.254	13.63	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	606.38620		0.60639	554.74280	0.55474	606.386	13.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	313.98620		0.31399	357.84280	0.35784	313.986	13.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	767.99560		0.76800	699.70480	0.69970	767.996	13.23	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	197.69560		0.19770	224.90480	0.22490	197.696	13.23	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	673.96980		0.67397	617.48240	0.61748	673.970	13.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	253.66980		0.25367	292.68240	0.29268	253.670	13.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	658.64730		0.65865	603.23290	0.60323	658.647	13.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	266.24730		0.26625	306.33290	0.30633	266.247	13.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	1,939.16550		1.93917	1,846.30380	1.84630	1,939.165	15.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	18.86550		0.01887	21.50380	0.02150	18.865	15.03	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,374.28040		1.37428	1,286.26340	1.28626	1,374.280	13.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	53.98040		0.05398	61.46340	0.06146	53.980	13.80	0.00	0	100.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.54890		9.54890	9.45240	9.45240		15.46	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,297.74160		1.29774	1,225.45010	1.22545	1,297.742	14.25	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	298.84160		0.29884	323.05010	0.32305	298.842	14.25	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	766.82820		0.76683	724.42900	0.72443	766.828	15.54	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	817.92820		0.81793	872.02900	0.87203	817.928	15.54	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,717.83830		1.71784	1,635.53730	1.63554	1,717.838	14.61	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	168.93830		0.16894	183.13730	0.18314	168.938	14.61	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,370.02340		1.37002	1,293.30590	1.29331	1,370.023	14.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	271.12340		0.27112	290.90590	0.29091	271.123	14.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,333.64130		1.33364	1,257.61260	1.25761	1,333.641	14.28	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	284.74130		0.28474	305.21260	0.30521	284.741	14.28	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.31340		10.31340	10.22250	10.22250		16.90	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,671.13270		1.67113	1,609.96280	1.60996	1,671.133	15.19	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	507.73270		0.50773	537.46280	0.53746	507.733	15.19	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,640.77110		1.64077	1,580.47440	1.58047	1,640.771	15.21	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	527.37110		0.52737	557.97440	0.55797	527.371	15.21	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,610.83780		1.61084	1,555.37670	1.55538	1,610.838	15.23	0.00	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	9.25	Put	547.43780		0.54744	582.87670	0.58288	547.438	15.23	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.99340		8.99340	8.90250	8.90250		11.71	179,868.00	20	1,372.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	31,468.11820		0.31468	23,565.30000	0.23565	31,468.118	12.08	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	1,128.11820		0.01128	2,315.30000	0.02315	1,128.118	12.08	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	27,060.22110		0.27060	19,606.57750	0.19607	27,060.221	12.02	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	1,720.22110		0.01720	3,356.57750	0.03357	1,720.221	12.02	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	26,204.84870		0.26205	18,852.68700	0.18853	26,204.849	12.01	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	1,864.84870		0.01865	3,602.68700	0.03603	1,864.849	12.01	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	25,359.15120		0.25359	18,112.38150	0.18112	25,359.151	12.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	2,019.15120		0.02019	3,862.38150	0.03862	2,019.151	12.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	8,181.74530		0.08182	5,208.09540	0.05208	8,181.745	11.85	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	10,841.74530		0.10842	16,958.09540	0.16958	10,841.745	11.85	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.10070		9.10070	9.00840	9.00840		12.70	0.00	0	5.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	44,921.77370		0.44922	38,393.52070	0.38394	44,921.774	12.15	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	9,851.77370		0.09852	12,553.52070	0.12554	9,851.774	12.15	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	44,235.40340		0.44235	37,764.55950	0.37765	44,235.403	12.17	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	10,165.40340		0.10165	12,924.55950	0.12925	10,165.403	12.17	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	45,614.79650		0.45615	39,029.15550	0.39029	45,614.797	12.14	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	9,544.79650		0.09545	12,189.15550	0.12189	9,544.797	12.14	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.21400		9.21400	9.12040	9.12040		13.64	0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	52,526.61100		0.52527	47,063.41430	0.47063	52,526.611	12.94	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	21,126.61100		0.21127	25,023.41430	0.25023	21,126.611	12.94	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	51,964.58930		0.51965	46,545.36070	0.46545	51,964.589	12.96	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	21,564.58930		0.21565	25,505.36070	0.25505	21,564.589	12.96	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	53,093.66710		0.53094	47,586.66210	0.47587	53,093.667	12.91	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	20,693.66710		0.20694	24,546.66210	0.24547	20,693.667	12.91	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			13.63920		13.63920	13.49510	13.49510		9.88	51,324,309.60	3,763	9,248.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	337.29810		0.33730	220.49060	0.22049	337.298	11.68	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	38.09810		0.03810	65.39060	0.06539	38.098	11.68	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	328.84580		0.32885	213.12320	0.21312	328.846	11.62	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	39.64580		0.03965	68.02320	0.06802	39.646	11.62	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	320.45400		0.32045	205.85220	0.20585	320.454	11.56	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	41.25400		0.04125	70.75220	0.07075	41.254	11.56	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	9.39920		0.00940	5.76850	0.00577	9.399	14.78	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	770.19920		0.77020	910.66850	0.91067	770.199	14.78	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	189.27490		0.18927	103.94520	0.10395	189.275	10.58	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	80.07490		0.08007	138.84520	0.13885	80.075	10.58	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	95.62680		0.09563	56.33530	0.05634	95.627	10.21	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	156.42680		0.15643	261.23530	0.26124	156.427	10.21	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	47.03620		0.04704	27.87460	0.02787	47.036	11.53	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	307.83620		0.30784	432.77460	0.43277	307.836	11.53	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			13.79620		13.79620	13.65020	13.65020		10.38	12,416,580.00	900	3,160.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	73.60140		0.07360	57.08330	0.05708	73.601	12.49	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	1,077.40140		1.07740	1,206.88330	1.20688	1,077.401	12.49	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	34.15900		0.03416	30.13470	0.03013	34.159	13.25	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,537.95900		1.53796	1,679.93470	1.67993	1,537.959	13.25	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	147.43480		0.14743	119.22560	0.11923	147.435	11.74	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	691.23480		0.69123	809.02560	0.80903	691.235	11.74	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	136.12270		0.13612	108.74870	0.10875	136.123	11.89	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	739.92270		0.73992	858.54870	0.85855	739.923	11.89	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	93.91420		0.09391	72.87030	0.07287	93.914	12.32	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	947.71420		0.94771	1,072.67030	1.07267	947.714	12.32	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	310.34570		0.31035	251.32490	0.25132	310.346	10.36	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	304.14570		0.30415	391.12490	0.39112	304.146	10.36	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	305.84230		0.30584	247.90460	0.24790	305.842	10.38	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	309.64230		0.30964	397.70460	0.39770	309.642	10.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	301.74950		0.30175	244.53300	0.24453	301.750	10.40	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	315.54950		0.31555	404.33300	0.40433	315.550	10.40	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	1,809.73000		1.80973	1,666.23960	1.66624	1,809.730	14.25	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	13.53000		0.01353	16.03960	0.01604	13.530	14.25	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	844.39610		0.84440	713.26480	0.71326	844.396	9.93	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	48.19610		0.04820	63.06480	0.06306	48.196	9.93	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			13.96470		13.96470	13.81720	13.81720		10.87	0.00	0	500.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	229.48760		0.22949	204.31260	0.20431	229.488	12.57	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	1,014.78760		1.01479	1,137.11260	1.13711	1,014.788	12.57	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	227.54160		0.22754	202.60760	0.20261	227.542	12.59	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	1,022.84160		1.02284	1,145.40760	1.14541	1,022.842	12.59	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	231.45250		0.23145	206.03400	0.20603	231.453	12.55	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	1,006.75250		1.00675	1,128.83400	1.12883	1,006.753	12.55	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.12460		14.12460	13.97460	13.97460		11.40	0.00	0	31.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	346.37650		0.34638	320.40680	0.32041	346.377	12.91	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,121.77650		1.12178	1,245.80680	1.24581	1,121.776	12.91	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	344.22870		0.34423	318.46830	0.31847	344.229	12.92	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,129.62870		1.12963	1,253.86830	1.25387	1,129.629	12.92	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	348.54080		0.34854	322.35580	0.32236	348.541	12.89	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,113.94080		1.11394	1,237.75580	1.23776	1,113.941	12.89	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09740		0.09740	0.09740	0.09740		17.70	0.00	0	24,041.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	744.24480		0.00744	744.31650	0.00744	744.245	18.68	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	4.24480		0.00004	4.31650	0.00004	4.245	18.68	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	58.24790		0.00058	68.55550	0.00069	58.248	17.70	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	318.24790		0.00318	328.55550	0.00329	318.248	17.70	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	1.14340		0.00001	1.67740	0.00002	1.143	22.23	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,261.14340		0.01261	1,261.67740	0.01262	1,261.143	22.23	0.00	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			0.09860		0.09860	0.09860	0.09860		18.20		0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	945.43260		0.00945	946.63750	0.00947	945.433	18.03		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	85.43260		0.00085	86.63750	0.00087	85.433	18.03		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	322.46140		0.00322	325.91260	0.00326	322.461	18.20		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	462.46140		0.00462	465.91260	0.00466	462.461	18.20		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	93.03230		0.00093	95.84090	0.00096	93.032	20.17		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,233.03230		0.01233	1,235.84090	0.01236	1,233.032	20.17		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.78140		11.78140	11.65710	11.65710		11.78		81,197,408.80	6,892	33,893.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	783.88780		0.78389	661.79510	0.66180	783.888	14.79		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2.48780		0.00249	4.69510	0.00470	2.488	14.79		0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	773.99100		0.77399	651.98360	0.65198	773.991	14.71		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	2.59100		0.00259	4.88360	0.00488	2.591	14.71		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	3.07570		0.00308	2.27440	0.00227	3.076	15.43		0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	861.67570		0.86168	985.17440	0.98517	861.676	15.43		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	813.60430		0.81360	691.27630	0.69128	813.604	15.03		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	2.20430		0.00220	4.17630	0.00418	2.204	15.03		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	793.78900		0.79379	671.61450	0.67161	793.789	14.87		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	2.38900		0.00239	4.51450	0.00451	2.389	14.87		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.93040		11.93040	11.80460	11.80460		12.76		38,093,767.20	3,193	37,582.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	638.87920		0.63888	548.71100	0.54871	638.879	12.07		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	108.47920		0.10848	144.11100	0.14411	108.479	12.07		0.00	0	300.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	390.01090		0.39001	322.37420	0.32237	390.011	12.57		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	259.61090		0.25961	317.77420	0.31777	259.611	12.57		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	154.44590		0.15445	125.99410	0.12599	154.446	14.17		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	724.04590		0.72405	821.39410	0.82139	724.046	14.17		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	763.24910		0.76325	661.98100	0.66198	763.249	12.04		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	72.84910		0.07285	97.38100	0.09738	72.849	12.04		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	755.09660		0.75510	654.54300	0.65454	755.097	12.04		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
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	74.69660		0.07470	99.94300	0.09994	74.697	12.04	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	746.98030		0.74698	647.15150	0.64715	746.980	12.03	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	76.58030		0.07658	102.55150	0.10255	76.580	12.03	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.08900		12.08900	11.96130	11.96130		13.28	0.00	0	14,470.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	411.93190		0.41193	364.35170	0.36435	411.932	13.59	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	572.93190		0.57293	653.05170	0.65305	572.932	13.59	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	378.05560		0.37806	333.88630	0.33389	378.056	13.80	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	639.05560		0.63906	722.58630	0.72259	639.056	13.80	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	248.50930		0.24851	219.17280	0.21917	248.509	14.86	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	1,009.50930		1.00951	1,107.87280	1.10787	1,009.509	14.86	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	517.58690		0.51759	457.43670	0.45744	517.587	13.12	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	418.58690		0.41859	486.13670	0.48614	418.587	13.12	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	512.95990		0.51296	453.45500	0.45346	512.960	13.14	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	423.95990		0.42396	492.15500	0.49215	423.960	13.14	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	508.36800		0.50837	449.50690	0.44951	508.368	13.15	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	429.36800		0.42937	498.20690	0.49821	429.368	13.15	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.23870		12.23870	12.10890	12.10890		13.76	0.00	0	485.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,204.18720		1.20419	1,109.46500	1.10947	1,204.187	12.80	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	165.48720		0.16549	200.56500	0.20056	165.487	12.80	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,026.70640		1.02671	939.26670	0.93927	1,026.706	12.83	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	231.00640		0.23101	273.36670	0.27337	231.006	12.83	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	992.12230		0.99212	906.22110	0.90622	992.122	12.83	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	246.42230		0.24642	290.32110	0.29032	246.422	12.83	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	958.22230		0.95822	876.18830	0.87619	958.222	12.84	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	262.52230		0.26252	310.28830	0.31029	262.522	12.84	0.00	0	0.00
2025	On 02/05/2013	Bond Future			113.69410		113.69410	113.57340	113.57340			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	280.43000		0.28043	159.73000	0.15973	280.430		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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On 02/05/2013	Bond Future			112.32457	112.32457	112.32264	112.32264			0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Call	720.09000	0.72009	718.16000	0.71816	720.090		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			119.66082	119.66082	119.65842	119.65842			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	2,063.00000	2.06300	2,060.60000	2.06060	2,063.000		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			496.55400	496.55400	496.68900	496.68900			0.00	0	12.00
AL7T	On 01/08/2013	Index Future			503.06000	503.06000	503.19700	503.19700			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			510.24500	510.24500	510.38600	510.38600			0.00	0	0.00
ALBI	On 02/05/2013	Index Future			440.93200	440.93200	441.09300	441.09300			0.00	0	925.00
ALBI	On 01/08/2013	Index Future			446.70800	446.70800	446.87300	446.87300			0.00	0	79.00
ALBI	On 07/11/2013	Index Future			453.08900	453.08900	453.25700	453.25700			0.00	0	85.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.20500	9.20500	9.07290	9.07290		7.71	8,606,675.00	935	12,993.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	695.18640	0.69519	563.45070	0.56345	695.186	12.61	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	0.18640	0.00019	0.55070	0.00055	0.186	12.61	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	886.42570	0.88643	754.37870	0.75438	886.426	13.54	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	0.02570	0.00003	0.07870	0.00008	0.026	13.54	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	836.44340	0.83644	704.43150	0.70443	836.443	13.29	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	0.04340	0.00004	0.13150	0.00013	0.043	13.29	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	786.47300	0.78647	654.51920	0.65452	786.473	13.05	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	0.07300	0.00007	0.21920	0.00022	0.073	13.05	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.25280	9.25280	9.12000	9.12000		8.88	7,920,396.80	856	11,928.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	542.55210	0.54255	423.60590	0.42361	542.552	9.40	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	29.75210	0.02975	43.60590	0.04361	29.752	9.40	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
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	533.48480		0.53348	415.48380	0.41548	533.485	9.36	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	30.68480		0.03068	45.48380	0.04548	30.685	9.36	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	524.44730		0.52445	407.42640	0.40743	524.447	9.32	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	31.64730		0.03165	47.42640	0.04743	31.647	9.32	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.30730		9.30730	9.17500	9.17500		9.84	4,653,650.00	500	5,250.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	513.37710		0.51338	416.79790	0.41680	513.377	9.70	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	106.07710		0.10608	141.79790	0.14180	106.077	9.70	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	506.26660		0.50627	410.36870	0.41037	506.267	9.70	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	108.96660		0.10897	145.36870	0.14537	108.967	9.70	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	273.90800		0.27391	217.89070	0.21789	273.908	9.84	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	266.60800		0.26661	342.89070	0.34289	266.608	9.84	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	588.50240		0.58850	484.30360	0.48430	588.502	9.72	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	81.20240		0.08120	109.30360	0.10930	81.202	9.72	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	520.54180		0.52054	423.28640	0.42329	520.542	9.70	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	103.24180		0.10324	138.28640	0.13829	103.242	9.70	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.35820		9.35820	9.22610	9.22610		10.57	0.00	0	685.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	312.37950		0.31238	261.73040	0.26173	312.380	10.83	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	414.17950		0.41418	495.63040	0.49563	414.179	10.83	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	308.83250		0.30883	258.73040	0.25873	308.833	10.86	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	420.63250		0.42063	502.63040	0.50263	420.633	10.86	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	305.32730		0.30533	255.77080	0.25577	305.327	10.88	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	427.12730		0.42713	509.67080	0.50967	427.127	10.88	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.78930		9.78930	9.67750	9.67750		12.77	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,604.23190		2.60423	2,495.64510	2.49565	2,604.232	12.79	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	64.93190		0.06493	68.14510	0.06815	64.932	12.79	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,558.38530		2.55839	2,449.89960	2.44990	2,558.385	12.75	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	69.08530		0.06909	72.39960	0.07240	69.085	12.75	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,512.75190		2.51275	2,404.36470	2.40436	2,512.752	12.71	0.00	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	7.35	Put	73.45190		0.07345	76.86470	0.07686	73.452	12.71	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.75100		8.75100	8.66490	8.66490		9.48	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	145.44530		0.14545	88.16870	0.08817	145.445	10.08	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	34.44530		0.03445	63.26870	0.06327	34.445	10.08	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	138.04930		0.13805	82.36750	0.08237	138.049	10.03	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	37.04930		0.03705	67.46750	0.06747	37.049	10.03	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	130.81610		0.13082	77.56030	0.07756	130.816	9.97	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	39.81610		0.03982	72.66030	0.07266	39.816	9.97	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.83790		8.83790	8.75080	8.75080		11.88	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	183.89420		0.18389	152.00960	0.15201	183.894	12.11	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	285.99420		0.28599	341.20960	0.34121	285.994	12.11	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	180.23230		0.18023	148.88460	0.14888	180.232	12.13	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	292.33230		0.29233	348.08460	0.34808	292.332	12.13	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	176.63440		0.17663	145.81910	0.14582	176.634	12.16	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	298.73440		0.29873	355.01910	0.35502	298.734	12.16	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.09210		0.09210	0.05610	0.05610			0.00	0	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.03130		0.03130	0.01760	0.01760			0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.07180		0.07180	-0.07540	-0.07540			0.00	0	16,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.09550		0.09550	-0.08560	-0.08560			0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.08050		0.08050	0.04970	0.04970			0.00	0	67,300.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.04840		0.04840	0.02850	0.02850			0.00	0	70,400.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.10130		0.10130	0.08590	0.08590			0.00	0	5,000.00
CF CANDO CACX	On 01/03/2013	Can-Do Future			144.53240		144.53240	655.47840	655.47840			0.00	0	50.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R	On 18/03/2013	Foreign Exchange Future			9.64870		9.64870	9.57290	9.57290		10.06		0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	512.01260		0.51201	439.54460	0.43954	512.013	13.09		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	3.31260		0.00331	6.64460	0.00664	3.313	13.09		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	502.26250		0.50226	430.00150	0.43000	502.263	13.03		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	3.56250		0.00356	7.10150	0.00710	3.563	13.03		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	492.52380		0.49252	420.48850	0.42049	492.524	12.97		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	3.82380		0.00382	7.58850	0.00759	3.824	12.97		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.77440		9.77440	9.69810	9.69810		11.98		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	376.95660		0.37696	347.99420	0.34799	376.957	11.65		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	142.55660		0.14256	189.89420	0.18989	142.557	11.65		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	370.90480		0.37090	342.50110	0.34250	370.905	11.67		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	146.50480		0.14650	194.40110	0.19440	146.505	11.67		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	364.92000		0.36492	337.06860	0.33707	364.920	11.69		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	150.52000		0.15052	198.96860	0.19897	150.520	11.69		0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry			9.19790		9.19790	9.06190	9.06190		8.50		0.00	0	5,000.00
DAAD	On 01/03/2013	Any day expiry	9.07	Call	128.64600		0.12865	19.89960	0.01990	128.646	14.09		0.00	0	8,000.00
DAAD	On 01/03/2013	Any day expiry	9.07	Put	0.74600		0.00075	27.99960	0.02800	0.746	14.09		0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.13	Call	70.80990		0.07081	6.13300	0.00613	70.810	11.51		0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.13	Put	2.90990		0.00291	74.23300	0.07423	2.910	11.51		0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.14	Call	61.62750		0.06163	5.03150	0.00503	61.628	11.08		0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.14	Put	3.72750		0.00373	83.13150	0.08313	3.728	11.08		0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.15	Call	52.69730		0.05270	4.13210	0.00413	52.697	10.65		0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.15	Put	4.79730		0.00480	92.23210	0.09223	4.797	10.65		0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.16	Call	44.09770		0.04410	3.39840	0.00340	44.098	10.22		0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.16	Put	6.19770		0.00620	101.49840	0.10150	6.198	10.22		0.00	0	5,000.00
DACA	On 11/03/2013	Any day expiry			8.74370		8.74370	8.65750	8.65750		9.25		0.00	5,000	5,000.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DACA	On 11/03/2013	Any day expiry	8.60	Call	159.54310		0.15954	91.46080	0.09146	159.543	10.56	0.00	0	5,000.00
DACA	On 11/03/2013	Any day expiry	8.60	Put	15.84310		0.01584	33.96080	0.03396	15.843	10.56	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.64	Call	126.72790		0.12673	65.36590	0.06537	126.728	10.21	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.64	Put	23.02790		0.02303	47.86590	0.04787	23.028	10.21	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.65	Call	118.93040		0.11893	59.49420	0.05949	118.930	10.12	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.65	Put	25.23040		0.02523	51.99420	0.05199	25.230	10.12	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.66	Call	111.31740		0.11132	54.93790	0.05494	111.317	10.04	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.66	Put	27.61740		0.02762	57.43790	0.05744	27.617	10.04	0.00	0	0.00
DAEU	On 01/03/2013	Any day expiry			11.76310		11.76310	11.63080	11.63080		12.95	0.00	0	0.00
DAEU	On 01/03/2013	Any day expiry	11.79	Call	22.49220		0.02249	8.58610	0.00859	22.492	13.94	0.00	0	0.00
DAEU	On 01/03/2013	Any day expiry	11.79	Put	49.39220		0.04939	167.78610	0.16779	49.392	13.94	0.00	0	0.00
DAEU	On 01/03/2013	Any day expiry	11.80	Call	19.50560		0.01951	7.70300	0.00770	19.506	14.18	0.00	0	0.00
DAEU	On 01/03/2013	Any day expiry	11.80	Put	56.40560		0.05641	176.90300	0.17690	56.406	14.18	0.00	0	0.00
DAEU	On 01/03/2013	Any day expiry	11.81	Call	16.88380		0.01688	6.91090	0.00691	16.884	14.43	0.00	0	0.00
DAEU	On 01/03/2013	Any day expiry	11.81	Put	63.78380		0.06378	186.11090	0.18611	63.784	14.43	0.00	0	0.00
DAEU	On 01/03/2013	Any day expiry	11.72	Call	59.64000		0.05964	18.26030	0.01826	59.640	13.79	0.00	5,000	0.00
DAEU	On 01/03/2013	Any day expiry	11.72	Put	16.54000		0.01654	107.46030	0.10746	16.540	13.79	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry			11.76310		11.76310	11.63910	11.63910		11.96	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.81	Call	59.57340		0.05957	32.54210	0.03254	59.573	12.42	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.81	Put	106.47340		0.10647	203.44210	0.20344	106.473	12.42	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.95	Call	24.67800		0.02468	13.73830	0.01374	24.678	13.50	0.00	0	5,000.00
DAEU	On 07/03/2013	Any day expiry	11.95	Put	211.57800		0.21158	324.63830	0.32464	211.578	13.50	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.75	Call	84.37830		0.08438	46.33970	0.04634	84.378	11.96	0.00	0	5,000.00
DAEU	On 07/03/2013	Any day expiry	11.75	Put	71.27830		0.07128	157.23970	0.15724	71.278	11.96	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.79	Call	67.06530		0.06707	36.66210	0.03666	67.065	12.26	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.79	Put	93.96530		0.09397	187.56210	0.18756	93.965	12.26	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.80	Call	63.22680		0.06323	34.54620	0.03455	63.227	12.34	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.80	Put	100.12680		0.10013	195.44620	0.19545	100.127	12.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DAEU	On 21/11/2013	Any day expiry			12.20110		12.20110	12.07160	12.07160		13.61		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	708.87970		0.70888	644.23340	0.64423	708.880	13.15		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	397.77970		0.39778	462.63340	0.46263	397.780	13.15		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	703.79540		0.70380	639.49370	0.63949	703.795	13.16		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	402.69540		0.40270	467.89370	0.46789	402.695	13.16		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	698.74300		0.69874	634.78470	0.63478	698.743	13.18		0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	407.64300		0.40764	473.18470	0.47318	407.643	13.18		0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry			13.61970		13.61970	13.47030	13.47030		9.31		0.00	0	4,000.00
DAGB	On 04/03/2013	Any day expiry	11.32	Call	2,299.70000		2.29970	2,150.30000	2.15030	2,299.700	16.60		0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	11.32	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.60		0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.32	Call	303.00910		0.30301	167.58840	0.16759	303.009	12.57		0.00	0	4,000.00
DAGB	On 04/03/2013	Any day expiry	13.32	Put	3.30910		0.00331	17.28840	0.01729	3.309	12.57		0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.34	Call	283.67760		0.28368	150.75850	0.15076	283.678	12.33		0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.34	Put	3.97760		0.00398	20.45850	0.02046	3.978	12.33		0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.35	Call	274.06260		0.27406	142.54360	0.14254	274.063	12.22		0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.35	Put	4.36260		0.00436	22.24360	0.02224	4.363	12.22		0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.36	Call	264.48620		0.26449	134.47560	0.13448	264.486	12.10		0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.36	Put	4.78620		0.00479	24.17560	0.02418	4.786	12.10		0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry			7.44830		7.44830	7.32100	7.32100		12.46		0.00	66,000	0.00
DANZ	On 28/02/2013	Any day expiry	7.33	Call	118.30000		0.11830	17.30880	0.01731	118.300	12.46		0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.33	Put	0.00000		0.00000	26.30880	0.02631	0.000	12.46		0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.37	Call	78.30000		0.07830	6.87310	0.00687	78.300	12.46		0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.37	Put	0.00000		0.00000	55.87310	0.05587	0.000	12.46		0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.40	Call	48.30000		0.04830	3.30460	0.00330	48.300	12.46		0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.40	Put	0.00000		0.00000	82.30460	0.08230	0.000	12.46		0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.46	Call	0.00000		0.00000	0.75450	0.00075	0.000	12.46		0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.46	Put	11.70000		0.01170	139.75450	0.13975	11.700	12.46		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On 28/02/2013	Any day expiry	7.52	Call	0.00000	0.00000	0.18370	0.00018	0.000	12.46	0.00	0	0.00	
DANZ	On 28/02/2013	Any day expiry	7.52	Put	71.70000	0.07170	199.18370	0.19918	71.700	12.46	0.00	0	0.00	
DANZ	On 28/02/2013	Any day expiry	7.55	Call	0.00000	0.00000	0.09430	0.00009	0.000	12.46	0.00	0	0.00	
DANZ	On 28/02/2013	Any day expiry	7.55	Put	101.70000	0.10170	229.09430	0.22909	101.700	12.46	0.00	0	0.00	
DANZ	On 28/02/2013	Any day expiry	7.41	Call	38.30000	0.03830	2.58120	0.00258	38.300	12.46	0.00	0	0.00	
DANZ	On 28/02/2013	Any day expiry	7.41	Put	0.00000	0.00000	91.58120	0.09158	0.000	12.46	0.00	0	0.00	
DANZ	On 28/02/2013	Any day expiry	7.44	Call	8.30000	0.00830	1.23020	0.00123	8.300	12.46	0.00	0	0.00	
DANZ	On 28/02/2013	Any day expiry	7.44	Put	0.00000	0.00000	120.23020	0.12023	0.000	12.46	0.00	0	0.00	
DANZ	On 28/02/2013	Any day expiry	7.45	Call	0.00000	0.00000	0.96270	0.00096	0.000	12.46	0.00	0	0.00	
DANZ	On 28/02/2013	Any day expiry	7.45	Put	1.70000	0.00170	129.96270	0.12996	1.700	12.46	0.00	0	0.00	
DAUS	On 01/03/2013	Any day expiry			8.98000	8.98000	8.88320	8.88320		12.85	0.00	0	0.00	
DAUS	On 01/03/2013	Any day expiry	8.91	Call	76.38630	0.07639	22.39910	0.02240	76.386	15.43	0.00	0	0.00	
DAUS	On 01/03/2013	Any day expiry	8.91	Put	6.38630	0.00639	49.19910	0.04920	6.386	15.43	0.00	0	0.00	
DAUS	On 01/03/2013	Any day expiry	8.93	Call	59.65350	0.05965	16.78740	0.01679	59.654	14.86	0.00	0	50,000.00	
DAUS	On 01/03/2013	Any day expiry	8.93	Put	9.65350	0.00965	63.58740	0.06359	9.654	14.86	0.00	0	0.00	
DAUS	On 01/03/2013	Any day expiry	8.89	Call	94.17950	0.09418	30.59890	0.03060	94.180	16.01	0.00	0	0.00	
DAUS	On 01/03/2013	Any day expiry	8.89	Put	4.17950	0.00418	37.39890	0.03740	4.179	16.01	0.00	0	0.00	
DAUS	On 01/03/2013	Any day expiry	8.90	Call	85.17210	0.08517	25.79090	0.02579	85.172	15.72	0.00	0	0.00	
DAUS	On 01/03/2013	Any day expiry	8.90	Put	5.17210	0.00517	42.59090	0.04259	5.172	15.72	0.00	0	0.00	
DAUS	On 12/03/2013	Any day expiry			8.98610	8.98610	8.89520	8.89520		11.66	0.00	40,000	40,000.00	
DAUS	On 12/03/2013	Any day expiry	8.85	Call	164.94160	0.16494	102.57330	0.10257	164.942	12.23	0.00	0	0.00	
DAUS	On 12/03/2013	Any day expiry	8.85	Put	28.84160	0.02884	57.37330	0.05737	28.842	12.23	0.00	0	0.00	
DAUS	On 12/03/2013	Any day expiry	8.86	Call	157.31290	0.15731	96.57080	0.09657	157.313	12.20	0.00	0	40,000.00	
DAUS	On 12/03/2013	Any day expiry	8.86	Put	31.21290	0.03121	61.37080	0.06137	31.213	12.20	0.00	0	0.00	
DAUS	On 12/03/2013	Any day expiry	8.84	Call	172.71870	0.17272	108.77000	0.10877	172.719	12.27	0.00	0	0.00	
DAUS	On 12/03/2013	Any day expiry	8.84	Put	26.61870	0.02662	53.57000	0.05357	26.619	12.27	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry			9.00320	9.00320	8.91210	8.91210		11.77	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,003.43690	1.00344	912.39230	0.91239	1,003.437	15.60	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/03/2013	Any day expiry	8.00	Put	0.23690	0.00024	0.29230	0.00029	0.237	15.60	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	903.62600	0.90363	812.66110	0.81266	903.626	14.95	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	0.42600	0.00043	0.56110	0.00056	0.426	14.95	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	105.84110	0.10584	71.71020	0.07171	105.841	11.89	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	122.64110	0.12264	179.61020	0.17961	122.641	11.89	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	26.64240	0.02664	18.05700	0.01806	26.642	13.78	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	373.44240	0.37344	455.95700	0.45596	373.442	13.78	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	97.80470	0.09780	66.04040	0.06604	97.805	12.00	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	134.60470	0.13460	193.94040	0.19394	134.605	12.00	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	93.98630	0.09399	63.36570	0.06337	93.986	12.06	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	140.78630	0.14079	201.26570	0.20127	140.786	12.06	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	90.29740	0.09030	60.79310	0.06079	90.297	12.12	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	147.09740	0.14710	208.69310	0.20869	147.097	12.12	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			9.04120	9.04120	8.94960	8.94960		12.11	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	164.10810	0.16411	126.88650	0.12689	164.108	12.15	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	182.90810	0.18291	237.28650	0.23729	182.908	12.15	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	78.29600	0.07830	60.07030	0.06007	78.296	13.46	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	387.09600	0.38710	460.47030	0.46047	387.096	13.46	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	182.79710	0.18280	140.57780	0.14058	182.797	12.08	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	161.59710	0.16160	210.97780	0.21098	161.597	12.08	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	173.00330	0.17300	133.56670	0.13357	173.003	12.10	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	171.80330	0.17180	223.96670	0.22397	171.803	12.10	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	168.24470	0.16824	130.18670	0.13019	168.245	12.11	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	177.04470	0.17704	230.58670	0.23059	177.045	12.11	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,043.37370	1.04337	952.27570	0.95228	1,043.374	13.96	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	2.17370	0.00217	2.67570	0.00268	2.174	13.96	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	944.41530	0.94442	853.76000	0.85376	944.415	13.45	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	3.21530	0.00322	4.16000	0.00416	3.215	13.45	0.00	0	5,800.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/05/2013	Any day expiry			9.08020		9.08020	8.98810	8.98810		12.40	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	235.43060		0.23543	191.09360	0.19109	235.431	12.32	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	205.23060		0.20523	252.99360	0.25299	205.231	12.32	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	230.63960		0.23064	187.46310	0.18746	230.640	12.34	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	210.43960		0.21044	259.36310	0.25936	210.440	12.34	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	132.33750		0.13234	107.83100	0.10783	132.338	13.44	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	402.13750		0.40214	469.73100	0.46973	402.138	13.44	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	988.70620		0.98871	898.40360	0.89840	988.706	13.07	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	8.50620		0.00851	10.30360	0.01030	8.506	13.07	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	240.29500		0.24029	194.79310	0.19479	240.295	12.31	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	200.09500		0.20009	246.69310	0.24669	200.095	12.31	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.11520		9.11520	9.02270	9.02270		12.84	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	291.69150		0.29169	247.19000	0.24719	291.692	12.77	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	236.49150		0.23649	284.49000	0.28449	236.492	12.77	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	185.32170		0.18532	157.40650	0.15741	185.322	13.74	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	420.12170		0.42012	484.70650	0.48471	420.122	13.74	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,030.62130		1.03062	941.68290	0.94168	1,030.621	13.11	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	15.42130		0.01542	18.98290	0.01898	15.421	13.11	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	301.51750		0.30152	255.02880	0.25503	301.518	12.74	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	226.31750		0.22632	272.32880	0.27233	226.318	12.74	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	296.57240		0.29657	251.07950	0.25108	296.572	12.75	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	231.37240		0.23137	278.37950	0.27838	231.372	12.75	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.14650		9.14650	9.05370	9.05370		13.20	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	281.17340		0.28117	244.43760	0.24444	281.173	13.37	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	334.67340		0.33467	390.73760	0.39074	334.673	13.37	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	277.41880		0.27742	241.16710	0.24117	277.419	13.40	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	340.91880		0.34092	397.46710	0.39747	340.919	13.40	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	128.77530		0.12878	113.63330	0.11363	128.775	15.45	0.00	0	2,800.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 22/07/2013	Any day expiry	9.80	Put	782.27530		0.78228	859.93330	0.85993	782.275	15.45	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	284.97650		0.28498	247.75450	0.24775	284.977	13.33	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	328.47650		0.32848	384.05450	0.38405	328.477	13.33	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.15130		9.15130	9.05850	9.05850		13.26	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	237.35180		0.23735	207.00900	0.20701	237.352	13.93	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	436.05180		0.43605	498.50900	0.49851	436.052	13.93	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	359.95470		0.35995	311.83700	0.31184	359.955	13.03	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	248.65470		0.24865	293.33700	0.29334	248.655	13.03	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	355.03080		0.35503	307.39910	0.30740	355.031	13.05	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	253.73080		0.25373	298.89910	0.29890	253.731	13.05	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	350.15960		0.35016	303.35340	0.30335	350.160	13.07	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	258.85960		0.25886	304.85340	0.30485	258.860	13.07	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,074.95390		1.07495	987.45690	0.98746	1,074.954	13.20	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	23.65390		0.02365	28.95690	0.02896	23.654	13.20	0.00	0	7,500.00
DAUS	On 31/07/2013	Any day expiry			9.15740		9.15740	9.06440	9.06440		13.28	0.00	3,000	28,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	335.46710		0.33547	292.52410	0.29252	335.467	13.19	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	288.06710		0.28807	338.12410	0.33812	288.067	13.19	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	344.73730		0.34474	300.19850	0.30020	344.737	13.15	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	277.33730		0.27734	325.79850	0.32580	277.337	13.15	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	340.07570		0.34008	296.33610	0.29634	340.076	13.17	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	282.67570		0.28268	331.93610	0.33194	282.676	13.17	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.18870		9.18870	9.09540	9.09540		13.51	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	300.61130		0.30061	266.76020	0.26676	300.611	13.86	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	421.91130		0.42191	481.36020	0.48136	421.911	13.86	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	167.09370		0.16709	150.38110	0.15038	167.094	15.58	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	818.39370		0.81839	894.98110	0.89498	818.394	15.58	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	325.83820		0.32584	289.02100	0.28902	325.838	13.64	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	377.13820		0.37714	433.62100	0.43362	377.138	13.64	0.00	0	2,200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.29	Call	307.60430		0.30760	272.92290	0.27292	307.604	13.80	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	408.90430		0.40890	467.52290	0.46752	408.904	13.80	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	304.08790		0.30409	269.82220	0.26982	304.088	13.83	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	415.38790		0.41539	474.42220	0.47442	415.388	13.83	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.22250		9.22250	9.12860	9.12860		13.69	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	197.24250		0.19724	178.68950	0.17869	197.243	15.77	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	854.74250		0.85474	930.08950	0.93009	854.743	15.77	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	355.22150		0.35522	318.14290	0.31814	355.222	13.96	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	422.72150		0.42272	479.54290	0.47954	422.722	13.96	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	351.55500		0.35156	314.88430	0.31488	351.555	13.99	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	429.05500		0.42906	486.28430	0.48628	429.055	13.99	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	347.93110		0.34793	311.66000	0.31166	347.931	14.02	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	435.43110		0.43543	493.06000	0.49306	435.431	14.02	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	358.92560		0.35893	321.43870	0.32144	358.926	13.93	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	416.42560		0.41643	472.83870	0.47284	416.426	13.93	0.00	0	1,200.00
DAUS	On 28/02/2014	Any day expiry			9.41440		9.41440	9.31730	9.31730		15.05	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	694.23500		0.69424	644.62330	0.64462	694.235	14.31	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	389.83500		0.38983	437.32330	0.43732	389.835	14.31	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	703.71320		0.70371	653.47740	0.65348	703.713	14.25	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	379.31320		0.37931	426.17740	0.42618	379.313	14.25	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	698.95490		0.69895	649.03360	0.64903	698.955	14.28	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	384.55490		0.38455	431.73360	0.43173	384.555	14.28	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.42620		9.42620	9.32830	9.32830		15.21	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	716.22000		0.71622	665.91330	0.66591	716.220	14.35	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	400.02000		0.40002	447.61330	0.44761	400.020	14.35	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	725.67180		0.72567	674.74610	0.67475	725.672	14.30	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	389.47180		0.38947	436.44610	0.43645	389.472	14.30	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	720.93080		0.72093	670.31340	0.67031	720.931	14.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 19/03/2014	Any day expiry	9.10	Put	394.73080		0.39473	442.01340	0.44201	394.731	14.32	0.00	0	0.00
EL28	On 02/05/2013	Bond Future			113.66156		113.66156	113.65943	113.65943			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	345.38000		0.34538	343.25000	0.34325	345.380		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			8.84196		88.49438	8.86387	88.30943			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	79,314.12000		79.31412	79,129.17000	79.12917	79,314.120		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			8.93211		89.65374	8.95465	89.46669			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	561.54000		0.56154	374.49000	0.37449	561.540		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	78,602.41000		78.60241	78,415.36000	78.41536	78,602.410		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			440.80100		440.80100	441.01400	441.01400			0.00	0	98.00
GOVI	On 02/05/2013	GOVI	432.99	Call	78,110.00000		7.81100	80,240.00000	8.02400	78,110.000		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	78,010.00000		7.80100	80,140.00000	8.01400	78,010.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Call	77,910.00000		7.79100	80,040.00000	8.00400	77,910.000		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			446.57600		446.57600	446.79300	446.79300			0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	5,860.00000		0.58600	8,030.00000	0.80300	5,860.000		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 01/08/2013	GOVI	445.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	5,760.00000	0.57600	7,930.00000	0.79300	5,760.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	5,660.00000	0.56600	7,830.00000	0.78300	5,660.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			452.95500	452.95500	453.17600	453.17600			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	69,650.00000	6.96500	71,860.00000	7.18600	69,650.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	69,550.00000	6.95500	71,760.00000	7.17600	69,550.000		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	69,450.00000	6.94500	71,660.00000	7.16600	69,450.000		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
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			201.70800	201.70800	201.11600	201.11600			0.00	0	459.00
IGOV	On 01/08/2013	Index Future			204.40800	204.40800	203.80900	203.80900			0.00	0	147.00
IGOV	On 07/11/2013	Index Future			207.37200	207.37200	206.76400	206.76400			0.00	0	7.00
ILBI	On 02/05/2013	Index Future			544.33600	544.33600	543.69700	543.69700			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00		0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.07000		94.93000	5.06000	94.94000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.05000		94.95000	5.05000	94.95000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.03000		94.97000	5.03000	94.97000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.00000		95.00000	5.01000	94.99000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.00000		95.00000	5.00000	95.00000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			4.99000		95.01000	4.99000	95.01000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.99000		95.01000	4.98000	95.02000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.02000		94.98000	5.02000	94.98000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.10000		94.90000	5.09000	94.91000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.22000		94.78000	5.22000	94.78000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.36000		94.64000	5.36000	94.64000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.52000		94.48000	5.52000	94.48000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.46000		7.46000	7.33430	7.33430		9.13		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	570.58290		0.57058	445.49980	0.44550	570.583	14.73		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	0.58290		0.00058	1.19980	0.00120	0.583	14.73		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	560.62190		0.56062	435.58870	0.43559	560.622	14.61		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	0.62190		0.00062	1.28870	0.00129	0.622	14.61		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	550.66400		0.55066	425.68490	0.42568	550.664	14.48		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	0.66400		0.00066	1.38490	0.00138	0.664	14.48		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.51560		7.51560	7.38850	7.38850		8.89		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	252.95310		0.25295	169.06940	0.16907	252.953	9.33		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	77.35310		0.07735	120.56940	0.12057	77.353	9.33		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
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	245.88410		0.24588	163.29620	0.16330	245.884	9.30		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	80.28410		0.08028	124.79620	0.12480	80.284	9.30		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	238.90580		0.23891	157.63270	0.15763	238.906	9.28		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	83.30580		0.08331	129.13270	0.12913	83.306	9.28		0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200				0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.74627		108.53787	6.74171	108.57169				19,645,354.47	181	4,970.00
R023	On 02/05/2013	Bond Future	7.04	Call	2,150.07000		2.15007	2,183.89000	2.18389	2,150.070			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	2,222.29000		2.22229	2,256.11000	2.25611	2,222.290			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	2,294.45000		2.29445	2,328.27000	2.32827	2,294.450			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.79774		109.95979	6.79296	109.99441				0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	3,489.97000		3.48997	3,524.59000	3.52459	3,489.970			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	3,559.34000		3.55934	3,593.96000	3.59396	3,559.340			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	3,628.65000		3.62865	3,663.27000	3.66327	3,628.650			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			5.28617		119.89927	5.25393	119.97789		1.62		57,072,052.52	476	19,945.00
R157	On 02/05/2013	Bond Future	5.34	Call	394.30000		0.39430	442.71000	0.44271	394.300	1.63		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	263.19000		0.26319	232.98000	0.23298	263.190	1.63		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	408.53000		0.40853	457.83000	0.45783	408.530	1.64		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	253.08000		0.25308	223.76000	0.22376	253.080	1.64		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	423.03000		0.42303	473.21000	0.47321	423.030	1.64		0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	243.25000		0.24325	214.81000	0.21481	243.250	1.64		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 01/08/2013	Bond Future			5.27982		121.47007	5.24306	121.55012		1.48	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	92,014.44000		92.01444	92,094.49000	92.09449	92,014.440	1.59	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	1.59	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.26904		116.39819	5.22609	116.47966		1.37	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	899.20000		0.89920	955.94000	0.95594	899.200	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	292.83000		0.29283	268.10000	0.26810	292.830	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	912.20000		0.91220	969.32000	0.96932	912.200	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	287.01000		0.28701	262.66000	0.26266	287.010	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	925.29000		0.92529	982.79000	0.98279	925.290	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	281.28000		0.28128	257.31000	0.25731	281.280	1.41	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.33637		130.89808	7.32686	130.99396		11.21	0.00	0	64,798.00
R186	On 02/05/2013	Bond Future	6.75	Call	518.95000		0.51895	547.13000	0.54713	518.950	11.05	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	6,624.44000		6.62444	6,556.74000	6.55674	6,624.440	11.05	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,722.58000		2.72258	2,794.28000	2.79428	2,722.580	11.29	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,183.73000		2.18373	2,159.55000	2.15955	2,183.730	11.29	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	2,776.83000		2.77683	2,849.12000	2.84912	2,776.830	11.29	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,137.86000		2.13786	2,114.27000	2.11427	2,137.860	11.29	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	2,831.67000		2.83167	2,904.54000	2.90454	2,831.670	11.30	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	2,092.69000		2.09269	2,069.68000	2.06968	2,092.690	11.30	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Call	5,008.71000		5.00871	5,096.66000	5.09666	5,008.710	11.48	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	934.17000		0.93417	926.24000	0.92624	934.170	11.48	0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.40141		127.32827	7.39154	127.42579		12.94	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	3,581.74000		3.58174	3,640.67000	3.64067	3,581.740	12.94	0.00	0	4,215.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 01/08/2013	Bond Future	7.25	Put	5,089.41000	5.08941	5,050.82000	5.05082	5,089.410	12.94	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	118,055.86000	118.05586	118,153.38000	118.15338	118,055.860	13.47	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.47	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.47186	129.14715	7.46160	129.24633		12.65	0.00	0	480.00
R186	On 07/11/2013	Bond Future	8.15	Call	9,172.10000	9.17210	9,251.06000	9.25106	9,172.100	13.03	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,852.20000	2.85220	2,831.98000	2.83198	2,852.200	13.03	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	9,233.63000	9.23363	9,312.79000	9.31279	9,233.630	13.04	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,823.91000	2.82391	2,803.89000	2.80389	2,823.910	13.04	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	13,031.02000	13.03102	13,119.62000	13.11962	13,031.020	13.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,486.44000	1.48644	1,475.86000	1.47586	1,486.440	13.24	1,337,796.00	900	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	9,110.72000	9.11072	9,189.48000	9.18948	9,110.720	13.02	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,880.74000	2.88074	2,860.32000	2.86032	2,880.740	13.02	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 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			290.37103	290.37103	289.62174	289.62174			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	7,981.03000	7.98103	7,231.74000	7.23174	7,981.030		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	7,971.03000	7.97103	7,221.74000	7.22174	7,971.030		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	7,961.03000	7.96103	7,211.74000	7.21174	7,961.030		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 02/05/2013	Bond Future			5.15984		108.80645	5.13186	108.85115		0.99	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.92	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,809.13000		1.80913	1,764.43000	1.76443	1,809.130	0.92	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.92	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,792.80000		1.79280	1,748.10000	1.74810	1,792.800	0.92	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.92	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,776.46000		1.77646	1,731.76000	1.73176	1,776.460	0.92	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.13478		105.82805	5.10116	105.87365		0.91	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,582.37000		68.58237	68,627.97000	68.62797	68,582.370	0.99	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	0.99	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.07516		107.33976	5.03273	107.38625		0.81	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	156.13000		0.15613	172.66000	0.17266	156.130	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	469.15000		0.46915	439.19000	0.43919	469.150	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	159.79000		0.15979	176.58000	0.17658	159.790	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	461.81000		0.46181	432.11000	0.43211	461.810	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	163.51000		0.16351	180.57000	0.18057	163.510	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	454.53000		0.45453	425.10000	0.42510	454.530	0.80	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			216.98488		216.98488	215.80404	215.80404			0.00	0	49,417.00
R202	On 02/05/2013	Bond Future	211.04	Call	5,944.88000		5.94488	4,764.04000	4.76404	5,944.880		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	5,934.88000		5.93488	4,754.04000	4.75404	5,934.880		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	5,924.88000		5.92488	4,744.04000	4.74404	5,924.880		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			5.80120		110.48388	5.74950	110.69167		3.79		0.00	0	10,718.00
R203	On 02/05/2013	Bond Future	5.89	Call	890.28000		0.89028	1,021.57000	1.02157	890.280	3.82		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	534.50000		0.53450	458.00000	0.45800	534.500	3.82		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	913.91000		0.91391	1,046.96000	1.04696	913.910	3.82		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	518.15000		0.51815	443.41000	0.44341	518.150	3.82		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	937.87000		0.93787	1,072.68000	1.07268	937.870	3.82		0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	502.15000		0.50215	429.17000	0.42917	502.150	3.82		0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.83438		111.93127	5.77890	112.14218		3.65		0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,718.07000		98.71807	98,928.98000	98.92898	98,718.070	3.84		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	3.84		0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.87431		109.37032	5.81423	109.58446		3.53		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,550.82000		1.55082	1,677.04000	1.67704	1,550.820	3.58		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,069.09000		1.06909	981.17000	0.98117	1,069.090	3.58		0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,140.80000		107.14080	107,354.94000	107.35494	107,140.800	3.73		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	3.73		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,009.24000		1.00924	1,107.37000	1.10737	1,009.240	3.53		0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,596.12000		1.59612	1,480.11000	1.48011	1,596.120	3.53		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,510.51000		1.51051	1,634.92000	1.63492	1,510.510	3.58		0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,099.62000		1.09962	1,009.89000	1.00989	1,099.620	3.58		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,530.59000		1.53059	1,655.91000	1.65591	1,530.590	3.58		0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,084.27000		1.08427	995.45000	0.99545	1,084.270	3.58		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			6.08379		112.01147	6.04275	112.21521		5.23		22,850,339.88	204	7,307.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,574.52000		1.57452	1,719.71000	1.71971	1,574.520	5.32		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 02/05/2013	Bond Future	6.29	Put	557.81000		0.55781	499.26000	0.49926	557.810	5.32	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,607.35000		1.60735	1,753.91000	1.75391	1,607.350	5.33	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	541.63000		0.54163	484.45000	0.48445	541.630	5.33	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,640.51000		1.64051	1,788.41000	1.78841	1,640.510	5.33	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	525.81000		0.52581	469.97000	0.46997	525.810	5.33	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.12895		109.45255	6.08550	109.65925		5.50	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,569.05000		100.56905	100,775.75000	100.77575	100,569.050	5.80	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	5.80	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.17749		111.01605	6.13119	111.22599		5.08	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,301.75000		4.30175	4,469.17000	4.46917	4,301.750	5.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	653.94000		0.65394	611.42000	0.61142	653.940	5.42	712,794.60	1,090	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,167.66000		2.16766	2,288.88000	2.28888	2,167.660	5.18	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,659.58000		1.65958	1,570.86000	1.57086	1,659.580	5.18	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,192.87000		2.19287	2,314.86000	2.31486	2,192.870	5.19	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,639.77000		1.63977	1,551.82000	1.55182	1,639.770	5.19	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,218.24000		2.21824	2,341.00000	2.34100	2,218.240	5.19	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,620.14000		1.62014	1,532.96000	1.53296	1,620.140	5.19	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			5.17336		103.86785	5.14813	103.88504		0.40	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	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,227.34000		1.22734	1,210.15000	1.21015	1,227.340	0.37	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	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,220.39000		1.22039	1,203.20000	1.20320	1,220.390	0.37	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,213.44000	1.21344	1,196.25000	1.19625	1,213.440	0.37	0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.06991	101.46678	5.02970	101.48450		0.30	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,468.67000	30.46867	30,486.39000	30.48639	30,468.670	0.32	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	0.32	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.62036	102.91623	4.51882	102.93441		0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	17.99000	0.01799	23.76000	0.02376	17.990	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	77.16000	0.07716	64.75000	0.06475	77.160	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	18.50000	0.01850	24.38000	0.02438	18.500	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	75.87000	0.07587	63.57000	0.06357	75.870	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	19.02000	0.01902	25.02000	0.02502	19.020	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	74.60000	0.07460	62.42000	0.06242	74.600	0.12	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.32781	107.19723	6.30255	107.33755		6.43	0.00	0	7,079.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,487.88000	1.48788	1,580.84000	1.58084	1,487.880	6.50	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	867.40000	0.86740	820.04000	0.82004	867.400	6.50	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,520.72000	1.52072	1,614.66000	1.61466	1,520.720	6.50	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	845.15000	0.84515	798.77000	0.79877	845.150	6.50	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,553.94000	1.55394	1,648.86000	1.64886	1,553.940	6.51	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	823.32000	0.82332	777.92000	0.77792	823.320	6.51	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.37975	104.96519	6.35319	105.10762		6.71	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	97,394.00000	97.39400	97,536.43000	97.53643	97,394.000	7.04	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	7.04	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.43218	106.46460	6.40415	106.60927		6.47	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,012.52000	3.01252	3,104.60000	3.10460	3,012.520	6.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,693.26000	1.69326	1,640.67000	1.64067	1,693.260	6.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,043.42000	3.04342	3,135.98000	3.13598	3,043.420	6.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,673.40000	1.67340	1,621.29000	1.62129	1,673.400	6.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/11/2013	Bond Future	6.71	Call	3,074.47000		3.07447	3,167.51000	3.16751	3,074.470	6.55	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,653.73000		1.65373	1,602.10000	1.60210	1,653.730	6.55	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			6.42413		102.66804	6.41953	102.69655		7.77	0.00	0	18,312.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,090.90000		2.09090	2,119.43000	2.11943	2,090.900	7.83	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	764.13000		0.76413	764.15000	0.76415	764.130	7.83	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,131.31000		2.13131	2,159.96000	2.15996	2,131.310	7.83	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	743.59000		0.74359	743.73000	0.74373	743.590	7.83	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,172.09000		2.17209	2,200.85000	2.20085	2,172.090	7.83	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	723.48000		0.72348	723.73000	0.72373	723.480	7.83	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.47083		104.01315	6.46599	104.04231		8.16	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,968.68000		94.96868	94,997.84000	94.99784	94,968.680	8.55	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	8.55	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.52269		102.10277	6.51758	102.13258		8.09	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,386.33000		6.38633	6,414.08000	6.41408	6,386.330	8.55	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	876.83000		0.87683	874.77000	0.87477	876.830	8.55	1,131,110.70	1,290	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,603.97000		3.60397	3,627.26000	3.62726	3,603.970	8.23	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,059.21000		2.05921	2,052.69000	2.05269	2,059.210	8.23	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,638.27000		3.63827	3,661.65000	3.66165	3,638.270	8.23	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,036.28000		2.03628	2,029.85000	2.02985	2,036.280	8.23	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,672.72000		3.67272	3,696.18000	3.69618	3,672.720	8.24	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,013.55000		2.01355	2,007.20000	2.00720	2,013.550	8.24	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			8.28350		79.89976	8.30467	79.71947		16.73		0.00	0	9,196.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,181.10000		1.18110	1,137.26000	1.13726	1,181.100	16.61		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,747.45000		3.74745	3,883.90000	3.88390	3,747.450	16.61		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,209.81000		1.20981	1,165.04000	1.16504	1,209.810	16.61		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,686.63000		3.68663	3,822.15000	3.82215	3,686.630	16.61		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,238.98000		1.23898	1,193.28000	1.19328	1,238.980	16.62		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,626.42000		3.62642	3,761.01000	3.76101	3,626.420	16.62		0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.35227		80.94660	8.37399	80.76417		17.58		0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	70,997.49000		70.99749	70,815.06000	70.81506	70,997.490	18.27		0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.27		0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.42786		78.95828	8.45020	78.77346		20.16		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,270.25000		10.27025	10,138.39000	10.13839	10,270.250	21.02		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,112.12000		2.11212	2,165.08000	2.16508	2,112.120	21.02	1,689,696.00	800	980.00	
R209	On 07/11/2013	Bond Future	8.79	Call	6,876.15000		6.87615	6,772.30000	6.77230	6,876.150	20.63		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,961.42000		3.96142	4,042.39000	4.04239	3,961.420	20.63		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,921.68000		6.92168	6,817.40000	6.81740	6,921.680	20.63		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,928.87000		3.92887	4,009.41000	4.00941	3,928.870	20.63		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,967.33000		6.96733	6,862.61000	6.86261	6,967.330	20.64		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,896.56000		3.89656	3,976.66000	3.97666	3,896.560	20.64		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			164.13664		164.13664	164.13561	164.13561				0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	2,996.64000		2.99664	2,995.61000	2.99561	2,996.640			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	2,986.64000		2.98664	2,985.61000	2.98561	2,986.640			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	2,976.64000		2.97664	2,975.61000	2.97561	2,976.640			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			128.59664		128.59664	128.45721	128.45721				0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,906.64000		2.90664	2,767.21000	2.76721	2,906.640			0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	2,896.64000		2.89664	2,757.21000	2.75721	2,896.640			0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	2,886.64000		2.88664	2,747.21000	2.74721	2,886.640			0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R212	On 02/05/2013	Bond Future			134.88806		134.88806	134.24384	134.24384				0.00	0	20,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,798.06000		3.79806	3,153.84000	3.15384	3,798.060			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	3,788.06000		3.78806	3,143.84000	3.14384	3,788.060			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	3,778.06000		3.77806	3,133.84000	3.13384	3,778.060			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 02/05/2013	Bond Future			7.93113	92.47439	7.95735	92.24278		15.02	59,830,930.33	647	9,482.00
R213	On 02/05/2013	Bond Future	7.84	Call	1,918.88000	1.91888	1,832.91000	1.83291	1,918.880	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	2,730.52000	2.73052	2,876.16000	2.87616	2,730.520	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	1,958.44000	1.95844	1,871.09000	1.87109	1,958.440	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2,680.51000	2.68051	2,824.77000	2.82477	2,680.510	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	1,998.50000	1.99850	1,909.76000	1.90976	1,998.500	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,631.12000	2.63112	2,773.99000	2.77399	2,631.120	14.96	0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.99786	93.68587	8.02480	93.45149		15.55	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	83,070.85000	83.07085	82,836.47000	82.83647	83,070.850	16.12	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	16.12	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.07271	91.48684	8.10046	91.24938		16.57	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,452.86000	7.45286	7,306.56000	7.30656	7,452.860	16.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,170.68000	3.17068	3,261.84000	3.26184	3,170.680	16.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,503.31000	7.50331	7,356.43000	7.35643	7,503.310	16.99	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,141.27000	3.14127	3,231.85000	3.23185	3,141.270	16.99	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,553.88000	7.55388	7,406.42000	7.40642	7,553.880	17.00	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,112.10000	3.11210	3,202.10000	3.20210	3,112.100	17.00	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			8.33595	81.43283	8.35705	81.24335		17.49	0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	72,653.21000	72.65321	72,463.73000	72.46373	72,653.210	18.21	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	18.21	0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.40252	82.49969	8.42417	82.30793		18.16	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	72,051.79000	72.05179	71,860.03000	71.86003	72,051.790	18.84	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	18.84	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			1.44400		1.44400	1.42830	1.42830		12.10		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,540.17850		0.15402	1,383.13740	0.13831	1,540.179	16.79		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	0.17850		0.00002	0.13740	0.00001	0.179	16.79		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,440.25460		0.14403	1,283.21240	0.12832	1,440.255	16.23		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	0.25460		0.00003	0.21240	0.00002	0.255	16.23		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,340.39000		0.13404	1,183.33160	0.11833	1,340.390	15.77		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	0.39000		0.00004	0.33160	0.00003	0.390	15.77		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.45370		1.45370	1.43880	1.43880		13.03		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	782.24310		0.07822	671.13510	0.06711	782.243	12.51		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	145.24310		0.01452	183.13510	0.01831	145.243	12.51		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	709.82350		0.07098	604.33540	0.06043	709.824	12.49		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	172.82350		0.01728	216.33540	0.02163	172.823	12.49		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	644.64710		0.06446	546.07780	0.05461	644.647	12.59		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	207.64710		0.02076	258.07780	0.02581	207.647	12.59		0.00	0	0.00
<b>Total for Derivatives :</b>											<b>1,114,801,944.14</b>	<b>224,732</b>	<b>1 677 196.00</b>		

### i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		12.77253	99.94188	12.74092				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		25.42689	108.85858	25.36591				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011		10.31866	100.00011	10.29311				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			111.70673		12.83379	111.70673	12.80236				0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.63261		7.21864	100.63261	7.20046				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.64155		7.31144	100.64155	7.29303				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB012	On 21/11/2022	Spot Bond			8.00000	46.67887	8.00000	46.66876				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			101.73855	11.16300	101.73855	11.13766				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			105.29362	27.30380	105.29362	27.24008				0.00	0	11,610,000.00
AB07	On 07/03/2014	Spot Bond			105.62267	51.74478	105.62267	51.62370				0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond			100.96284	9.85700	100.96284	9.83211				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			111.66393	14.67418	111.66393	14.63826				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond			100.00003	64.51895	100.00003	64.31305				0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond			215.58145	92.10578	215.58145	91.63660				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond			134.94825	32.79759	134.94825	32.70178				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond			269.82094	3.08053	269.82094	3.06610				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			100.53123	26.76534	100.53123	26.69800				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond			100.25380	44.69269	100.25380	44.58176				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			100.10451	13.95836	100.10451	13.92376				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond			100.10764	9.01183	100.10764	8.98949				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond			100.11256	8.50784	100.11256	8.48675				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond			100.11573	8.57712	100.11573	8.55585				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond			113.03853	30.13525	113.03853	30.06075				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond			102.88112	24.22276	102.88112	24.16124				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11A	On 29/09/2014	Spot Bond	106.71879	36.76394	106.71879	36.67718				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	31.31027	101.43096	31.23175				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	24.52190	100.69530	24.46079				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	12.08205	101.53927	12.05172				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	16.91929	101.47729	16.87684				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	10.19242	101.61005	10.16680				0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	73.05633	108.48706	72.88162				0.00	0	1,100,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	65.61538	101.57306	65.40313				0.00	0	28,000,000.00
ABLC08	On 19/08/2013	Spot Bond	100.00000	78.07018	100.00000	77.84257				0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	92.12368	215.26681	91.65500				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	44.76250	133.33110	44.63294				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	20.79590	122.14204	23.61198				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	9.83192	113.35700	9.80680				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	100.00000	5.05164	100.00000	5.03995				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	17.79356	123.70523	17.74629				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	17.92225	102.18114	17.87701				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	11.69840	99.83242	11.66948				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS4	On 29/03/2019	Spot Bond	99.82309	11.75888	99.82309	11.72981			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	12.33576	99.81405	12.30526			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.54035	106.48741	5.52695			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	21.58003	100.00000	21.52659			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	4.16900	165.75435	4.15488			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	14.08584	157.68318	14.03985			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.38144	170.05600	3.36976			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	60.85784	143.83197	60.85317			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.97043	172.68858	3.95657			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	92.10806	215.54135	91.63895			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	92.10546	215.58717	91.63627			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	99.18478	100.00000	98.93176			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	7.08187	71.58015	7.07140			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	7.08187	71.58015	7.07140			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	53.08935	100.36979	53.08934			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	12.90567	84.61000	12.88401			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	20.05271	92.57000	20.01674			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	11.78084	100.05362	11.75165			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN40	On 29/09/2015	Spot Bond	95.34000	17.89396	95.34000	17.86117			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	33.55635	100.00000	33.49268			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	16.69326	94.00000	16.66298			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	15.64307	94.99000	15.61447			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	23.72819	89.20000	23.68676			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	31.34068	90.02000	31.28452			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	9.56562	101.37010	9.54164			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	9.40943	101.21709	9.38587			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	29.96571	89.83000	29.91210			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	22.26649	136.93312	22.20277			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	25.38187	102.86000	25.33273			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	25.82013	96.69000	25.77139			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	24.81262	96.61000	24.76581			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	24.40885	96.38000	24.36288			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	9.99073	99.94804	9.96600			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	18.82507	121.81240	25.33333			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	78.21047	104.20000	78.04522			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond	101.30453	9.93716	101.30453	9.91227			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	22.05701	93.54000	22.01636			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	20.93147	92.85000	20.89310			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.09181	103.39542	2.08700			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.80489	149.61017	2.79630			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.44831	196.08295	2.43913			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	17.39972	95.40000	17.36755			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	73.60809	107.27000	73.44920			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	17.25619	94.09000	17.22425			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	9.03833	100.00000	9.02421			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	100.00000	3.21683	100.00000	3.21062			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	14.10650	114.69202	14.07121			0.00	0	4,100,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	25.25281	105.76936	25.19365			0.00	0	3,800,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	10.10945	102.79126	10.08645			0.00	0	3,000,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	12.89572	101.48825	12.86651			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	110.44192	19.14604	110.44192	19.09959			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	125.04605	38.88216	125.04605	38.77557			0.00	0	1,300,000.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	121.79410	4.00000	121.77153			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI2	On 07/12/2023	Spot Bond	274.59193	3.04183	274.59193	3.02742				0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	123.88924	5.00003	123.88924	4.98636				0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	128.40915	2.64123	128.40915	2.63380				0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	84.46065	99.53952	84.20095				0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	102.22135	100.06620	101.95287				0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	95.54466	100.07265	95.05687				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	26.48526	100.00000	26.41968				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	77.99143	100.53957	77.77629				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	91.77244	101.66199	91.54641				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	77.99143	100.53957	77.77629				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	87.89828	101.42690	87.69139				0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	93.03247	102.82057	92.81712				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	21.28804	111.03772	27.80741				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	21.73242	100.83941	21.67759				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	21.94789	100.86237	21.89251				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	25.00056	101.18756	24.93729				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	65.06393	100.06785	64.85616				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	65.03521	100.06721	64.82755				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL042	On 20/08/2015	Spot Bond	100.81643	21.51689	100.81643	21.46262			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.64664	54.43317	8.63635			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	55.96615	100.61624	55.82524			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	64.11645	99.86961	63.95786			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	20.40295	100.00000	20.36424			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	17.13234	100.00000	17.09984			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	17.13234	100.00000	17.09984			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	65.41807	100.07583	65.20915			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	18.79595	100.07969	18.74938			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	19.70687	100.08857	19.65804			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	18.38986	100.07573	18.34429			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	18.66425	100.07841	18.61800			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	18.78498	100.07959	18.73843			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	10.48190	103.08180	10.45785			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	10.48190	103.08180	10.45785			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	10.53030	103.10163	10.50614			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	18.17033	100.07361	18.12530			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL086	On 30/07/2017	Spot Bond	103.10163	10.53030	103.10163	10.50614			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	10.43348	103.06198	10.40955			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	29.49928	79.64238	29.45197			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	31.88100	100.07204	31.80201			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	65.68461	100.07100	65.52186			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	17.82650	99.94507	17.78239			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	65.68461	100.07100	65.52186			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	9.59264	100.07684	9.56887			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	9.40870	100.07933	9.38539			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	9.35893	100.08039	9.33574			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	9.11839	100.07826	9.09579			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	65.39227	100.06560	65.23025			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	10.18364	100.07361	10.15840			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	89.43983	101.31884	89.14705			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	11.26264	110.28658	11.23221			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	44.72472	100.06728	44.61391			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	51.52432	105.71996	51.40366			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	58.88395	100.99526	58.73519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL118	On 26/01/2021	Spot Bond	101.18059	8.04142	101.18059	8.02130			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	7.98829	102.01291	7.96815			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	10.20147	100.00000	10.18212			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	59.45857	101.04786	59.30995			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.45304	100.00000	4.44314			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.72216	100.00000	5.70935			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	14.44268	72.59933	14.42110			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.50425	127.83552	3.49470			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.63895	127.87043	3.62902			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	8.86147	100.07569	8.83951			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	38.36669	100.62321	38.27008			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	38.36669	100.62321	38.27008			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	59.45857	101.04786	59.30995			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	37.72592	100.51806	37.63102			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	31.96631	100.07299	31.88710			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	31.90944	100.07235	31.83037			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	8.61176	101.33418	8.59019			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL137	On 02/09/2016	Spot Bond	100.41093	12.21438	100.41093	12.18468			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	8.59983	101.33457	8.57828			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	10.21472	103.90444	10.19114			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	10.26187	103.93140	10.23818			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	31.91573	100.22094	31.83653			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	13.04732	100.59173	13.01485			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	12.41218	99.93469	12.38147			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	8.89753	100.07603	8.87548			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	58.71492	100.93686	58.57149			0.00	0	40,000,000.00
ACL149	On 20/03/2014	Spot Bond	100.27790	44.48995	100.27790	44.37950			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	44.32989	100.06196	44.22005			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	11.17099	100.07446	11.14331			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	57.43763	100.76536	57.29282			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	22.81309	100.06587	22.75657			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	22.63645	100.06402	22.58036			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	22.97935	100.06760	22.92241			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	11.14750	100.07424	11.11987			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	10.73625	100.07047	10.70965			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL158	On 20/03/2015	Spot Bond	100.06619	22.84427	100.06619	22.78766				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	22.95856	100.06739	22.90167				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	14.62191	102.65284	14.58848				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	17.64346	100.06844	17.59974				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	22.89622	100.06674	22.83948				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	46.81958	100.09530	46.70354				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	23.12244	100.18292	23.06508				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	44.45771	100.06691	44.34754				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	11.21039	108.26890	11.18377				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	11.11225	100.07386	11.08472				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.95091	103.66222	4.93919				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	22.94817	100.06728	22.89131				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	22.96899	100.06735	22.91208				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	11.02954	100.07626	11.00220				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	9.23627	100.07891	9.21338				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	8.63722	100.07361	8.61582				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	65.11572	100.07223	64.90778				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL178	On 20/09/2014	Spot Bond	100.07839	32.15475	100.07839	32.07507			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	23.46676	100.07574	23.40861			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	11.61700	100.08155	11.58821			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	11.02954	100.07626	11.00220			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	9.29617	100.07944	9.27314			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	10.31357	100.07796	10.28801			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	8.77448	100.07839	8.75274			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	12.32314	100.07515	12.29261			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	9.01031	100.07965	8.98798			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	9.16650	100.08103	9.14379			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	64.74714	100.06425	64.54039			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	64.78548	100.06489	64.57861			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	17.45601	100.06989	17.41276			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	17.62067	100.07148	17.57701			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	9.11121	100.08134	9.08863			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	9.11121	100.08134	9.08863			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	12.26316	100.08737	12.23277			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	10.18323	100.07679	10.15799			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL197	On 20/06/2017	Spot Bond	100.08652	12.16917	100.08652	12.13902			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	12.20442	100.08684	12.17417			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	12.26316	100.08737	12.23277			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	7.11522	85.50175	7.10124			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	9.31563	100.08315	9.29254			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	9.31563	100.08315	9.29254			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01808	100.00000	0.01803			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	100.00000	0.01743	100.00000	0.01738			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	100.00000	5.98892	100.00000	5.95689			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278		800,000,000,000.00	8,000,000	4,000,000.00	
ACL207	On 22/05/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	99.62550	103.67806	99.36877			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.65328	100.00000	3.64413			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	26.66547	100.56844	26.59835			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	27.25238	100.63477	27.18375			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	27.64343	100.67892	27.57379			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	16.07331	101.20949	16.03308			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF2B1	On	18/10/2015		Spot Bond	101.34649	16.80148	101.34649	16.75937				0.00	0	0.00
AHF2C1	On	18/10/2015		Spot Bond	101.52904	17.77032	101.52904	17.72572				0.00	0	0.00
AIR01	On	15/03/2019		Spot Bond	108.27946	12.42521	108.27946	12.39554				0.00	0	3,900,000.00
AIR02	On	30/04/2023		Spot Bond	124.59492	13.11305	124.59492	13.07821				0.00	0	0.00
AIR02U	On	05/10/2014		Spot Bond	100.00000	32.98825	100.00000	32.90656				0.00	0	0.00
AIR03	On	09/03/2016		Spot Bond	115.64616	20.47659	115.64616	20.42502				0.00	0	8,900,000.00
AIR03U	On	26/10/2014		Spot Bond	100.00000	31.53517	100.00000	31.45708				0.00	0	0.00
AIR04U	On	26/10/2029		Spot Bond	100.00000	15.48340	100.00000	15.44894				0.00	0	0.00
AIRL01	On	30/04/2028		Spot Bond	154.79211	4.68690	154.79211	4.67180				0.00	0	0.00
AIRL02	On	18/02/2014		Spot Bond	129.92747	41.09451	129.92747	40.98102				0.00	0	0.00
ANG02	On	11/10/2013		Spot Bond	101.15622	91.66737	101.15622	91.43524				0.00	0	0.00
ANG03	On	18/04/2013		Spot Bond	100.00000	89.24205	100.00000	89.02439				0.00	0	0.00
BAW10	On	01/10/2016		Spot Bond	99.92565	11.64838	99.92565	11.61955				0.00	0	0.00
BAW11	On	01/10/2018		Spot Bond	112.23984	13.39579	112.23984	13.36304				0.00	0	0.00
BAW12	On	17/04/2015		Spot Bond	101.18527	20.91423	101.18527	20.86189				0.00	0	0.00
BAW13	On	17/04/2017		Spot Bond	101.23711	9.63903	101.23711	9.61491				0.00	0	0.00
BAW14U	On	01/01/2014		Spot Bond	100.00000	63.56701	100.00000	63.40960				0.00	0	0.00
BAW15	On	01/02/2016		Spot Bond	100.00000	9.30752	100.00000	9.28421				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW2	On 02/10/2015	Spot Bond	114.82122	23.58904	114.82122	23.53031				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	99.81750	10.57688	99.81750	10.55073				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	66.21829	100.11329	66.00675				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	71.07745	103.73691	70.91355				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	30.93488	99.83571	30.85838				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	36.03337	105.24488	35.94976				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	14.54400	111.52726	14.50863				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	58.41833	100.88946	58.27089				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	19.28428	104.32215	19.23468				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	91.71402	99.81811	91.27165				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	21.80040	102.00706	21.74545				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	21.78395	101.95171	21.72906				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	15.32616	99.81798	15.28826				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	21.69153	101.94160	21.63688				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	14.55281	104.59763	14.51530				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	20.96586	99.81335	20.91402			2,395,520,400,000.00	24,000,000	12,000,000.00	
BAYA10	On 31/12/2015	Spot Bond	99.81335	20.96586	99.81335	20.91402				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA11	On 31/03/2016	Spot Bond	99.81340	17.70113	99.81340	17.65737			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	18.30431	101.35805	18.25843			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	19.26248	102.22265	19.21384			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	21.80040	102.00706	21.74545			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	18.56089	102.70168	18.51382			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	12.74529	102.35327	12.71307			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	14.98535	99.82359	14.94830			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	14.98672	99.81671	14.94968			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	14.98672	99.81671	14.94968			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	32.99716	99.82722	32.91558			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	99.77696	99.86832	99.52273			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	20.22802	97.82330	20.17891			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	14.04196	103.70924	14.00603			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	15.38198	99.79214	15.34395			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	13.25677	100.04409	13.22393			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.70320	99.77076	1.69899			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	12.85955	92.33087	12.82991			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	62.95770	99.87024	62.75700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA29	On 31/12/2015	Spot Bond	99.83486	19.35120	99.83486	19.30335			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	10.26388	99.06007	10.23868			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.69739	99.81958	0.69567			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	100.00000	1.56138	100.00000	1.55770		20,200,000,000,000.00	202,000,000	127,000,000.00	
BAYB02	On 31/03/2016	Spot Bond	104.16088	22.54981	104.16088	22.49189			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	20.54926	103.97505	20.49657			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	17.74756	106.00425	17.70127			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	15.21805	99.75847	15.18044			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.28699	99.75846	0.28628			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.00000	0.14894	100.00000	0.14821			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.05770	100.00000	7.04431			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.90398	100.00000	21.84975			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.93509	100.00000	19.88572			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.30561	100.00000	12.27514			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.32757	100.00000	12.29670			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.87806	100.00000	14.84122			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.89159	100.00000	12.85967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ01	On 10/03/2013	Spot Bond	100.20198	98.64595	100.20198	98.37954			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	33.22939	102.32067	33.14540			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	20.58469	102.37811	20.53264			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	2.21693	169.54509	2.20942			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	10.59869	150.32167	10.57208			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	4.89102	150.48996	4.87873			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	10.59608	105.72100	10.57140			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	40.35979	101.02420	40.25780			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	92.41901	101.68745	92.10628			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	56.49741	100.66680	56.35510			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	57.50116	100.64029	57.35635			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	92.33566	104.00756	92.01792			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	58.58358	100.90417	58.43570			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	99.87124	101.68177	99.61248			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	8.84613	100.33377	8.82416			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311F	On 20/09/2014	Spot Bond	100.06919	31.62983	100.06919	31.55146			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	34.88766	100.00000	34.80030			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	76.47333	100.00000	76.32099			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	12.70399	101.11913	12.67221			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	12.75440	101.12772	12.72250			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	12.90561	101.15348	12.87332			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	13.40922	101.23934	13.37565			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	13.91220	101.32517	13.87734			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	15.31729	101.56516	15.27883			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.11605	100.00000	6.10091			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	10.21516	100.93890	10.18965			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	10.57116	100.99127	10.54475			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	10.72365	101.01372	10.69685			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	10.77445	101.02120	10.74754			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	11.38378	101.11093	11.35530			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	12.19486	101.23048	12.16433		2,024,609,600,000.00	20,000,000	33,000,000.00	
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.82790	100.00000	3.81842			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.82790	100.00000	3.81842			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	10.21016	100.10441	10.18485			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	10.86388	100.11338	10.83695			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	11.04215	100.11583	11.01478			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	15.12269	107.76177	15.08672			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	11.57693	100.12316	11.54823			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	12.52752	100.13609	12.49647			0.00	0	60,000,000.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.74582	100.00000	2.73902			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.74582	100.00000	2.73902			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	35.82298	110.26280	35.73618			0.00	0	2,800,000.00
BID04	On 23/11/2017	Spot Bond	100.53667	7.85903	100.53667	7.83925			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	71.56309	96.69296	71.42768			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	14.04341	100.49749	14.00809			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.51820	100.00000	6.50187			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	6.84709	100.60117	6.82985			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	14.06177	100.49926	14.02640			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1C	On 21/11/2015	Spot Bond	100.52855	14.36463	100.52855	14.32849				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	14.91496	100.58172	14.87742				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	17.20353	100.80214	17.16014				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	13.33089	101.17004	13.29715				0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	97.84570	100.10916	97.33288				0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	93.04278	100.17136	92.73007				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	65.83078	100.07370	65.66766				0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	84.06646	100.27042	83.88332				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.49444	100.00000	9.47092				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	35.64532	112.83919	35.55733				0.00	0	3,300,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	18.80326	121.22515	18.75410				0.00	0	100,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	14.24634	101.55684	14.21057				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	39.96544	100.95576	39.86451				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	18.61204	108.79348	18.56743				0.00	0	8,300,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	11.07161	109.29382	11.04496				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	10.79355	101.38676	10.76618				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	11.77757	110.62195	11.74896				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL15	On 18/05/2015	Spot Bond	100.52977	20.01632	100.52977	19.96596			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	14.02812	105.82127	13.99524			0.00	0	2,300,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	10.09881	100.81182	10.07334		846,819,288,000.00		8,400,000	4,200,000.00
CBL18	On 23/08/2019	Spot Bond	105.70562	11.07985	105.70562	11.05391			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	15.83377	100.97754	15.79378			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	11.99194	100.26196	11.96218		5,013,098,000,000.00		50,000,000	25,000,000.00
CCT01	On 23/06/2023	Spot Bond	123.26011	12.33573	123.26011	12.30322			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	12.01833	119.72199	11.98739			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	14.23040	123.54995	14.19263			0.00	0	11,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	14.17476	100.40002	14.13952			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	22.74356	107.22537	22.68968			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	28.56666	100.86678	28.49457			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	45.30014	102.24997	45.18570			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	28.50970	102.59156	28.43747			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	23.55817	100.41408	23.49963			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	106.34952	100.11325	106.07008			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	49.25591	100.18762	49.13374			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	95.54462	100.07319	95.05682			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN110	On 31/03/2013	Spot Bond	100.00000	99.18478	100.00000	98.93176	0.00	0	0.00	0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	99.18478	100.00000	98.93176	0.00	0	0.00	0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	99.18478	100.00000	98.93176	0.00	0	0.00	0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	99.18478	100.00000	98.93176	0.00	0	0.00	0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	95.54462	100.07319	95.05682	0.00	0	0.00	0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	95.54462	100.07319	95.05682	0.00	0	0.00	0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	77.97931	100.53672	77.76420	0.00	0	0.00	0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	95.56766	100.07373	95.07973	0.00	0	0.00	0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	95.33730	100.06833	94.85057	0.00	0	0.00	0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	95.15301	100.06400	94.66725	0.00	0	0.00	0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	85.03671	100.60353	84.84468	0.00	0	0.00	0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	24.69159	101.15466	24.62911	0.00	0	0.00	0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	93.08056	99.83222	92.76868	0.00	0	0.00	0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	24.57139	101.14186	24.50924	0.00	0	0.00	0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	65.05900	100.06829	64.85124	0.00	0	0.00	0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	64.89150	100.06451	64.68429	0.00	0	0.00	0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	25.20647	101.20948	25.14267	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
CLN135	On 22/08/2013	Spot Bond			100.61649	79.09537	100.61649	78.86568				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond			100.58787	79.01547	100.58787	78.78606				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond			100.59448	78.19631	100.59448	77.98051				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond			100.07482	95.61373	100.07482	95.12557				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond			100.07103	95.45248	100.07103	94.96516				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond			100.07206	65.22650	100.07206	65.01820				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond			106.64650	74.25069	106.64650	74.07558				0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond			103.71200	100.75682	103.71200	100.50362				0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond			104.51633	71.54134	104.51633	71.37537				0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond			100.85780	80.09696	100.85780	79.86257				0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond			100.09542	46.77907	100.09542	46.66312				0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond			100.79729	66.48263	100.79729	66.31682				0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond			100.79729	66.48263	100.79729	66.31682				0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond			101.28023	92.04696	101.28023	91.82046				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond			100.83563	28.06569	100.83563	27.99489				0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond			100.00000	19.04813	100.00000	19.00096				0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond			100.00000	18.83895	100.00000	18.79231				0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond			100.00000	44.59561	100.00000	44.48393				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN165	On 30/04/2014	Spot Bond	100.00000		44.59561	100.00000	44.48393			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000		44.59561	100.00000	44.48393			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000		44.59561	100.00000	44.48393			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000		44.59561	100.00000	44.48393			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000		44.59561	100.00000	44.48393			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575		18.33483	100.07575	18.28940			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000		44.59561	100.00000	44.48393			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314		99.32663	100.04314	99.07314			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356		99.94873	100.23356	99.69321			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420		99.54794	100.08420	99.29380			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746		99.54971	100.05746	99.29563			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000		43.58667	100.00000	43.47873			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980		14.26028	100.06980	14.22494			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		14.95852	100.15069	17.14123			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582		11.77078	99.78582	11.74450			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN185	On 15/06/2016	Spot Bond	100.15069	14.95852	100.15069	17.14123			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	13.38818	101.41261	13.35461			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	47.83670	100.22617	51.08108			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	52.41734	100.17009	52.28734			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.42719	108.36668	7.40943			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	14.69217	99.52839	14.65554			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	2.86626	108.34841	2.85923			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	13.25563	102.60151	13.22584			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	48.86166	100.25498	52.54130			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	14.95852	100.15069	17.14123			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	14.95852	100.15069	17.14123			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	3.26467	107.96614	3.25665			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	7.80290	107.75628	7.78374			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	16.54872	100.11142	16.50770			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	101.99563	100.00002	101.73071			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	102.55734	100.07054	102.28798			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	96.08827	100.08593	95.59763			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	67.50271	100.10498	67.33540			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN213	On 12/10/2014	Spot Bond	101.25895	29.08575	101.25895	29.01291				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	29.16022	101.27689	29.08719				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	15.39645	105.79026	15.36058				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	28.33924	101.32709	28.25937				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	29.27727	101.30689	29.20392				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	11.17999	101.18509	11.15201				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	11.17809	101.19643	11.15011				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	15.41058	105.99233	15.37462				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	15.41058	105.99233	15.37462				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	45.94715	107.65143	49.49833				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	45.95315	110.88445	49.98351				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	13.93580	104.90153	13.90355				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	12.90913	100.07790	12.87714				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	13.90613	100.08711	13.87167				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	95.23071	100.16277	94.72873				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	95.23066	100.16385	94.72867				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	28.81352	101.18605	28.74142				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN231	On 17/01/2015	Spot Bond	101.18605	28.81352	101.18605	28.74142			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	52.81998	100.17539	52.68897			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	92.34536	101.40617	92.11787			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	92.34536	101.40617	92.11787			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	15.63613	100.16285	17.99959			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	10.23146	100.71861	10.20568			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	11.63500	100.07925	11.60617			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	26.62196	100.51081	26.55500			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.48944	100.54638	10.46305			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	9.89346	103.07581	9.87076			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	9.89346	103.07581	9.87076			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	26.55502	100.51075	26.48821			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	26.57060	100.51227	26.50375			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	14.85100	99.62826	14.81394			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	14.55087	100.86363	14.51415			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	21.50988	100.17567	21.45654			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	14.28005	100.84631	14.24402			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	22.56213	99.94994	22.50629			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN251	On 26/03/2015	Spot Bond	99.94994	22.56213	99.94994	22.50629	0.00	0	0.00			
CLN252	On 26/03/2015	Spot Bond	99.94994	22.56213	99.94994	22.50629	0.00	0	0.00			
CLN253	On 26/03/2015	Spot Bond	99.94994	22.56213	99.94994	22.50629	0.00	0	0.00			
CLN254	On 26/03/2015	Spot Bond	99.94994	22.56213	99.94994	22.50629	0.00	0	0.00			
CLN255	On 26/03/2015	Spot Bond	99.94850	22.74754	99.94850	22.69124	0.00	0	0.00			
CLN256	On 26/03/2017	Spot Bond	99.94597	10.71202	99.94597	10.68551	0.00	0	0.00			
CLN257	On 26/03/2017	Spot Bond	99.94597	10.71202	99.94597	10.68551	0.00	0	0.00			
CLN258	On 26/03/2017	Spot Bond	99.94597	10.71202	99.94597	10.68551	0.00	0	0.00			
CLN259	On 26/03/2017	Spot Bond	99.94597	10.71202	99.94597	10.68551	0.00	0	0.00			
CLN260	On 26/03/2017	Spot Bond	99.94597	10.71202	99.94597	10.68551	0.00	0	0.00			
CLN261	On 26/03/2017	Spot Bond	99.94556	10.77010	99.94556	10.74344	0.00	0	0.00			
CLN262	On 26/03/2019	Spot Bond	110.57517	13.31855	110.57517	13.28621	0.00	0	0.00			
CLN263	On 20/06/2014	Spot Bond	100.09271	46.58575	100.09271	46.47030	0.00	0	0.00			
CLN264	On 18/08/2014	Spot Bond	100.59304	38.23798	100.59304	38.14172	0.00	0	0.00			
CLN265	On 02/04/2013	Spot Bond	99.85267	95.79655	99.85267	95.55375	0.00	0	0.00			
CLN266	On 16/03/2014	Spot Bond	100.09928	44.83266	100.09928	44.72154	0.00	0	0.00			
CLN267	On 16/03/2014	Spot Bond	100.09928	44.83266	100.09928	44.72154	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN268	On 30/04/2017	Spot Bond	101.01926	9.71351	101.01926	9.68896			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	12.85091	100.09028	12.81907			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	13.82996	100.79299	13.79507			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	14.61274	100.10632	14.57652			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	10.85321	100.07520	10.82631			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	10.79445	100.07467	10.76771			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	10.85368	100.07203	10.82678			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	8.90012	100.58176	8.87772			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	10.31301	100.62464	10.28704			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	10.28706	100.62450	10.26116			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	10.83018	100.07182	10.80334			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	26.16778	100.10367	26.10292			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.49673	100.32695	9.47315			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	22.84439	100.05044	22.78779			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	22.48580	99.94992	22.43013			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	17.67542	100.07255	17.63162			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	11.91063	100.08473	11.88111		500,423,650,000.00	5,000,000	5,000,000.00	
CLN285	On 20/06/2017	Spot Bond	100.08473	11.91063	100.08473	11.88111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN286	On 20/06/2017	Spot Bond	100.08473	11.91063	100.08473	11.88111			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	11.91063	100.08473	11.88111			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.45058	100.79550	9.42674			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.11685	100.46527	9.09443			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	12.04837	99.93367	12.01855			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	12.04837	99.93367	12.01855			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	11.93219	99.93449	11.90266			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	11.79902	99.84728	11.76984			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	11.93219	99.93449	11.90266			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	11.88591	99.84633	11.85651			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.73019	100.08705	1.72591			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	11.79902	99.84728	11.76984			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	11.82827	99.84728	11.79902			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	11.88591	99.84633	11.85651			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.43564	100.00000	6.41970			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	6.55433	100.00000	6.53810			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.73027	100.08579	1.72598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN303	On 20/12/2017	Spot Bond	100.00000	1.73567	100.00000	1.73138			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.73567	100.00000	1.73138			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.73567	100.00000	1.73138			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	0.99915	100.00000	0.99596			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	0.99915	100.00000	0.99596			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	100.00000	0.98062	100.00000	0.97627			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	100.00000	0.01682	100.00000	0.01677		10,000,000,000,000.00	100,000,000	100,000,000.00	
CLN314	On 14/11/2022	Spot Bond	9.54000	101.62236	9.54000	9.54000		2,623,500,000,000.00	275,000,000	275,000,000.00	
CLN39	On 07/02/2016	Spot Bond	100.00000	20.59856	100.00000	20.55247			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	20.59856	100.00000	20.55247			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.72145	35.42491	0.72080			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	92.59281	156.72722	92.23654			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	105.14729	100.26956	104.86081			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	105.09758	100.26726	104.81123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN48	On 07/03/2013	Spot Bond	100.00000	155.36640	100.00000	154.93233			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	144.24348	156.52494	143.67812			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	105.04787	100.26496	104.76166			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	99.15842	154.89181	98.74292			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	89.18826	100.90305	88.97526			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	89.18826	100.90305	88.97526			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	5.22716	164.96027	5.20715			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	94.14540	98.96405	93.92432			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	94.16403	98.95402	93.94291			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	105.09758	100.26726	104.81123			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	105.09758	100.26726	104.81123			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	12.95912	100.00000	12.92772			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00052	100.00000	0.00052			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00052	100.00000	0.00052			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	97.26061	102.57148	97.01858			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	9.24044	127.81539	9.21538			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00011	150.48996	0.00010			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	21.25808	80.28000	21.22379			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	21.31041	80.11138	21.27609			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	11.91206	101.51920	11.88216			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	11.91206	101.51920	11.88216			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	13.08314	100.07895	13.05071			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	12.43386	100.07296	12.40306			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	11.14751	100.07419	11.11988			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	90.26349	101.51807	89.96556			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	11.26452	100.07839	11.23661			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.96147	101.17107	9.93655			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.00000	0.97898	100.00000	0.97453			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	20.02586	112.14249	19.97668			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	95.68940	102.77374	95.45496			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	11.66652	104.83082	11.63954			0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	12.55275	123.34967	12.51966			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	20.16406	109.68398	20.11568			0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	14.02121	116.79754	13.98563			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL002	On 29/11/2014	Spot Bond	100.46415	26.42243	100.46415	26.35673				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.19855	100.49279	10.17290				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	26.41469	100.39083	26.35047				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	20.35170	100.94063	20.30030				0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	99.18277	100.24848	98.91332				0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677				0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111				0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	98.06240	100.00000	97.81351				0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	97.54850	101.22658	97.29875				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	15.26963	100.00000	15.23182				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	100.22634	6.86000	100.18859				0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	89.17775	100.00000	88.96593				0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	44.87903	102.15380	44.76576				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	25.09456	102.26580	25.03116				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	64.15351	102.03232	63.99175				0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	69.95904	105.76710	69.82427				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	18.01731	127.91650	17.96844				0.00	0	16,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On 07/02/2020	Spot Bond	116.63462	8.81294	116.63462	8.79060			105,204,427,240.00	902,000	46,476,625.00
DV23	On 27/02/2023	Spot Bond	119.62218	8.49847	119.62218	8.47649			110,530,894,320.00	924,000	117,144,179.00
E170	On 01/08/2020	Spot Bond	146.45461	10.18456	146.45461	10.15370			0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	17.89918	104.01633	17.85327			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	32.98003	100.57434	32.89972			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	13.43527	100.62205	13.40254			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	5.47129	100.65378	5.45796			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	2.22697	100.68546	2.22154			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	12.64735	128.03785	12.61302			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.68500	117.81475	1.68500	117.80027			0.00	0	41,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.37014	104.49020	2.36447			0.00	0	75,000,000.00
EMM01	On 28/07/2020	Spot Bond	117.22671	9.97236	117.22671	9.94698			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	14.28077	117.96601	14.24424			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	12.38591	108.44717	12.35631			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	19.53894	100.61804	19.48974			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	57.43344	100.74391	57.28866			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	40.35518	100.00000	40.25525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ186U	On 12/03/2013	Spot Bond	100.00000	103.49026	100.00000	103.21280			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	52.76385	100.00000	52.63172			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	90.12298	100.00000	89.90685			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	85.97634	100.00000	85.77960			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	29.85245	124.62183	29.77041			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	26.37681	105.65441	26.31508			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	19.70463	106.40064	19.65306			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	10.66721	101.27791	10.64051			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	27.82726	100.72291	27.75713			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	38.72937	100.66122	38.63182		537,732,237,240.00	5,342,000	2,671,000.00	
ERS3B3	On 17/11/2025	Spot Bond	100.64003	7.07011	100.64003	7.05231			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	39.26077	100.73714	39.16181			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	7.84073	100.71039	7.82097			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	80.03426	100.58516	79.79848			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	38.36383	100.60896	38.26725			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	19.72462	100.62801	19.67494			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	80.04162	100.58802	79.80580			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA14		On 17/11/2025	Spot Bond	100.58833	6.50434	100.58833	6.48797		0.00	0	0.00
ERSA15		On 17/11/2025	Spot Bond	100.61654	6.81301	100.61654	6.79585		0.00	0	0.00
ES15		On 30/08/2015	Spot Bond	107.62781	18.19220	107.62781	18.14945		0.00	0	6,100,000.00
ES18		On 20/04/2018	Spot Bond	115.04070	12.16315	115.04070	12.13281		55,794,739,500.00	485,000	264,925,435.00
ES23		On 25/01/2023	Spot Bond	123.79417	8.96824	123.79417	8.94441		5,641,176,532,730.00	45,569,000	305,274,315.00
ES26		On 02/04/2026	Spot Bond	101.89369	10.91722	101.89369	10.89256		13,530,972,563,550.00	132,795,000	111,803,919.00
ES33		On 15/09/2033	Spot Bond	8.78000	87.71733	8.80000	91.26591		1,579,978,560,000.00	179,952,000	3,864,810,683.00
FIFB01		On 24/08/2015	Spot Bond	100.52379	19.57835	100.52379	19.52909		0.00	0	0.00
FIFC03		On 09/10/2013	Spot Bond	101.23849	61.65555	101.23849	61.50118		0.00	0	0.00
FIFC04		On 14/03/2013	Spot Bond	100.14918	97.59008	100.14918	97.32946		0.00	0	0.00
FR002U		On 02/08/2023	Spot Bond	100.00000	11.06174	100.00000	11.03405		0.00	0	0.00
FR003U		On 02/08/2023	Spot Bond	100.00000	10.76455	100.00000	10.73760		0.00	0	0.00
FR2A3C		On 15/08/2013	Spot Bond	100.72700	80.67011	100.72700	80.43079		0.00	0	0.00
FR2B3C		On 15/08/2013	Spot Bond	100.75346	80.73136	100.75346	80.49180		0.00	0	0.00
FR2C3C		On 15/08/2013	Spot Bond	100.83807	80.92732	100.83807	80.68702		0.00	0	0.00
FR2D3D		On 15/08/2013	Spot Bond	100.88562	81.03752	100.88562	80.79680		0.00	0	0.00
FRB03		On 15/09/2014	Spot Bond	106.83968	37.38852	106.83968	37.30021		0.00	0	14,200,000.00
FRB05		On 21/12/2018	Spot Bond	102.29365	10.59200	102.29365	10.56798		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08	On 10/06/2016	Spot Bond	100.22508	13.53667	100.22508	13.50308			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	9.77810	100.22502	9.75383			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	11.20234	101.16350	11.17431			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01882	101.09860	0.01878			0.00	0	20,000,000.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	13.61823	109.77327	13.58553			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	10.61299	98.22086	10.58713			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	59.18885	100.00000	59.05189			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	92.09861	215.70757	91.62923			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	76.53081	105.50847	76.36831			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.69303	127.58470	2.68549			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	3.04953	273.62971	3.03512			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.80043	149.98730	2.79183			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.41677	199.45863	2.40760			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	25.55606	121.07209	25.48931			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	30.94003	100.00000	30.87079			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	30.94003	100.00000	30.87079			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.77750	52.69690	3.77312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.54435	33.20196	3.54157			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.81776	31.98407	3.81486			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	59.32429	100.00000	59.02420			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	44.82188	100.55103	44.72168			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	89.87466	101.09338	89.65917			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	14.13606	100.83125	14.10040			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	49.35700	100.12935	49.23463			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	45.57075	100.07866	45.45782			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	13.82721	100.80714	13.79233			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	13.82721	100.80714	13.79233			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	9.41699	100.52930	9.39407			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	13.64378	100.79281	13.60937			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	12.85100	100.08975	12.81915			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	84.24026	100.50743	84.05145			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	17.67721	100.15766	17.63337			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	11.32375	100.07580	11.29569			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	12.28713	100.08460	12.25668			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	47.14094	100.10209	47.02411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC115	On 20/06/2017	Spot Bond	98.00000	9.95097	98.00000	9.92312			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.65425	100.00000	9.62669			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	17.50510	100.15523	17.46169			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	12.26316	100.08737	12.23277			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	14.49493	100.10732	14.45901			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	15.49315	100.11620	15.45474			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	11.75798	100.08283	11.72884			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	12.77794	102.36455	12.74564			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	16.89044	100.12857	16.84856			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	12.08694	100.08579	12.05698			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.42213	100.00000	7.40094			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	12.97915	100.10168	12.94699			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	15.24121	100.12161	15.20343			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	11.86565	100.09179	11.83624			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	12.57642	100.09811	12.54524			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	14.54254	100.11547	14.50648			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	13.58323	100.10701	13.54956			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC132	On 20/09/2017	Spot Bond	100.12057	15.12279	100.12057	15.08531				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	15.97535	100.12805	15.93574				0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	14.50700	100.11516	14.47104				0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	14.09250	100.11151	14.05757				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	12.75410	100.09968	12.72249				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	12.54089	100.09779	12.50980				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	15.43067	100.12327	15.39242				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	15.25305	100.12172	15.21524				0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	14.76754	100.11745	14.73093				0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	15.45435	100.12348	15.41604				0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	13.28712	100.10439	13.25419				0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.91304	100.09221	11.88351				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	10.20693	100.07700	10.18164				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	16.12927	100.12940	16.08927				0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	33.39633	100.09221	33.31356				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	21.02291	100.10419	20.97080				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	12.96033	100.72629	12.92766				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	20.50716	100.09926	20.45634				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC150	On 20/09/2017	Spot Bond	100.08547	11.15481	100.08547	11.12717			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.38258	98.00000	1.37871			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	11.27329	100.08652	11.24535			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	10.33727	100.07817	10.31166			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	10.65719	100.08103	10.63078			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	13.79641	100.10890	13.76222			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	59.90922	100.20368	59.71769			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	40.28482	100.21459	40.18487			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	62.57762	100.20368	62.37756			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	40.19033	100.19795	40.09063			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.73067	100.07944	1.72638			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.70948	100.38297	0.70772			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.00000	0.98218	100.00000	0.97792			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.00000	55.66872	100.00000	55.35903			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.00000	55.66872	100.00000	55.35903			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	100.00000	0.87355	100.00000	1.04826			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	45.24391	100.57737	45.14274			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29	On 22/07/2014	Spot Bond	101.33365	41.66383	101.33365	41.55942			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	24.45479	100.08266	24.39418			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	19.04838	100.08218	19.00118			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	60.22162	101.28616	60.07078			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	9.23905	98.45245	11.05802			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	89.67836	101.29693	89.38389			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	44.84560	100.06887	44.73448			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	10.08161	101.11641	10.05640			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.56177	115.36587	5.54780			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	13.61642	100.08387	13.58268			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	13.72075	100.08483	13.68676			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.26052	115.54905	4.24980			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	30.94204	113.64754	30.87776			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	3.90928	115.36587	3.89946			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.66700	117.71276	5.65253			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	10.15515	118.00209	10.13348			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.13803	101.27177	11.11014			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	21.06773	100.00000	21.01556			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC78	On 15/06/2016	Spot Bond	100.20020	20.69381	100.20020	20.64248			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	18.84735	100.17418	18.80060			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	108.70082	4.73000	108.67855			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	19.07675	100.17741	19.02944			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	12.27155	100.07144	12.24113			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	13.54686	100.08326	13.51329			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	35.47264	100.11237	35.38471			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	15.26241	100.09907	15.22459			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	14.82197	100.09502	14.78524			0.00	0	30,000,000.00
FRC90	On 20/03/2013	Spot Bond	100.06298	101.64517	100.06298	101.37823			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	101.65468	100.06521	101.38771			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	101.69330	100.06023	101.42624			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	101.78931	100.06131	101.52199			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	11.82893	100.08049	11.79963			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	17.92961	100.16123	17.88514			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	11.81719	100.08038	11.78791			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	26.38919	97.80179	26.32513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC98	On 15/06/2016	Spot Bond	100.16949	18.51469	100.16949	18.46877			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	14.21325	100.83728	14.17739			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	83.70343	99.94942	83.44677			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	84.68775	101.49845	84.42479			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	83.81196	99.46188	83.55601			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	84.42652	103.49133	84.16018			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	84.16589	97.69123	83.91262			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	83.71502	100.87998	83.45638			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	83.97988	101.02852	83.72011			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	84.30512	101.21079	84.04396			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	84.50926	101.32512	84.24722			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	19.52578	144.28965	19.46578			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	77.26555	100.90946	77.05242			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	40.75878	103.60434	40.65460			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	21.22911	101.69223	21.17575			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	15.67525	103.43851	15.63524			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	9.67088	102.25429	9.64645			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	7.95936	101.76484	7.93911			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ19	On 04/04/2019	Spot Bond	100.00000	14.55049	100.00000	14.52288				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	3.14938	261.70847	3.13494				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	3.05146	273.38978	3.03704				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	3.19341	256.75899	3.17895				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.44643	123.65104	2.43993				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	7.45730	101.04016	7.43866				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.70648	123.78317	2.69908				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	13.44441	101.29456	13.41073				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	11.49130	101.45459	11.46248				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	84.11693	101.10626	83.85657				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.33074	100.92257	7.31223				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	65.29142	100.00005	65.12975				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.34351	98.38735	2.33816				0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	98.30996	101.21006	98.05569				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	101.32094	100.00000	101.05639				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	83.78900	100.42877	83.60090				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.80370	100.00000	0.80169				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS69	On 31/05/2017	Spot Bond	104.97509	11.32014	104.97509	11.29150			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	82.04836	100.28475	81.86841			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	98.35744	100.19981	97.82184			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.03360	100.80772	7.01585			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	18.84545	101.07593	18.79833			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.80530	100.44759	9.78093			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	44.87022	100.17395	44.75893			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	17.04014	100.76967	16.99766			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	40.41700	100.98200	40.31604			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	82.00221	100.85889	81.75351			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	13.76733	102.64440	13.73244			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	59.02454	100.85054	58.87727			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.86553	108.09035	2.85851			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	10.40482	101.11747	10.37851			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	62.69947	100.16642	62.54397			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	33.65829	107.16699	33.57989			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	108.33117	28.11367	108.33117	28.04652			0.00	0	1,400,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	15.67932	107.16932	15.64219			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX17	On 15/09/2017	Spot Bond	109.08100	13.54659	109.08100	13.51405			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	13.61214	117.62764	13.57759			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	11.03379	108.91524	11.00732			0.00	0	1,300,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	11.26774	118.59653	11.23895			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	8.93860	109.40010	8.91708			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	12.23366	86.57971	12.20950			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	15.41329	100.55204	14.40376			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	16.47421	101.32185	16.43294			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	21.70425	101.40666	21.64982			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	15.08344	107.64302	15.04780			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000		2,200,000.00		22	11.00
GPT12	On 28/02/2013	Spot Bond	100.00000	52.94106	100.00000	52.94105			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	49.90559	100.37860	49.90558			0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
GPT23	On 28/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111		28,900,000,000,000.00	289,000,000		500,000,000.00
GRA301	On 20/03/2013	Spot Bond	98.75737	96.09977	98.75737	95.85054			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA303	On 19/06/2013	Spot Bond	100.00000	99.99898	100.00000	99.99891			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	8.09680	101.20169	8.07653			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	10.05839	101.57032	10.03313			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	8.23033	100.58455	8.20984			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	8.39071	100.59878	8.36982			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	8.70068	100.62628	8.67902			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.28022	100.00000	2.27434			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	9.08528	100.66039	9.06264			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	9.61907	100.70773	9.59509			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	32.48647	100.25900	32.40584			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	11.94776	101.08226	11.91755			0.00	0	400,000.00
GRT03	On 15/10/2015	Spot Bond	101.25499	16.13239	101.25499	16.09199			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT04	On 15/09/2016	Spot Bond	100.11004	10.44950	100.11004	12.03524			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	28.15742	101.64234	28.08667			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.15490	100.23736	8.13466			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	12.42392	99.99999	12.39315			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	20.93076	101.18024	20.87839			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.07099	100.20054	8.05097			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			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	52.45786	101.50868	52.45785			0.00	0	0.00
HMS1B3	On 19/03/2013	Spot Bond	101.50868	52.45786	101.50868	52.45785			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00053	100.00000	50.00052			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	80.35100	100.00000	80.19094			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	87.43274	101.18125	87.15327		536,260,625,000.00	5,300,000	3,200,000.00	
HMS1B8	On 19/07/2015	Spot Bond	101.21718	21.16559	101.21718	21.11261			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	21.41320	107.10005	21.35683			0.00	0	0.00
HMS1C2	On 19/03/2013	Spot Bond	101.59173	52.58506	101.59173	52.58505			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C3	On 19/07/2013	Spot Bond	101.22625	87.49843	101.22625	87.21865			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	21.48351	101.28016	21.42970			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	19.23455	117.06290	19.17977			0.00	0	0.00
HMS1D2	On 19/03/2013	Spot Bond	101.69896	52.74948	101.69896	52.74947			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	87.61666	101.30724	87.33630			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	21.89191	101.36111	21.83705			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	20.13031	114.94363	20.07390			0.00	0	0.00
HMS1E2	On 19/03/2013	Spot Bond	102.07916	53.33067	102.07916	53.33065			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	87.77427	101.41519	87.49314			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	22.39055	101.46001	22.33438			0.00	0	0.00
HMS1F2	On 19/03/2013	Spot Bond	102.24978	53.68717	102.24978	53.68716			0.00	0	0.00
HMS1G2	On 19/03/2013	Spot Bond	102.77072	54.53559	102.77072	54.53558			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	8.90268	120.49879	8.87951			0.00	0	31,700,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	3.00739	278.97229	2.99300			0.00	0	94,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	3.00359	279.46415	2.98919			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	9.12549	109.78196	9.10346			0.00	0	29,000,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	9.10198	110.08516	9.07996			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.18000	112.64389	1.19000	112.51179			1,416,000,000.00	1,200,000	313,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On 31/01/2038	Spot Bond	1.86000	111.28698	1.86000	111.27277			0.00	0	66,861,000.00
I2050	On 31/12/2050	Spot Bond	1.95000	118.55556	1.95000	118.54013			0.00	0	139,685,000.00
IBC01	On 16/03/2015	Spot Bond	94.50000	25.90918	94.50000	25.86200			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	29.47190	111.10415	29.40005			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	104.61095	100.38955	104.32942			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	23.41592	101.98179	23.35691			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090	22.70055	100.56090	22.64407			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	91.59385	99.93156	91.14514			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	66.86834	100.23834	66.70240			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	45.04931	100.38793	44.93736			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	50.92481	104.99431	50.80621			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	19.46418	110.23108	19.41703			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	14.33888	114.54738	14.30305			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	46.78480	103.99743	46.67729			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	40.70722	101.06758	40.60546			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	38.13464	100.58995	38.03864			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	31.22286	111.22906	31.14428			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL28	On 18/08/2016	Spot Bond	108.02289	12.59148	108.02289	12.56148			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	27.51782	100.81617	27.44840			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	10.38520	100.86946	10.35899			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	3.67523	123.12082	3.66550			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	2.37135	127.68743	2.36490			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	22.02530	99.85267	21.97084			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	10.13639	99.84531	10.11132			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	12.76001	108.72274	12.72961			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	21.40116	100.33316	22.88659			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	9.01052	100.11008	10.59984			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	14.74339	100.65809	14.70626		402,632,360,000.00	4,000,000	2,000,000.00	
IBL45	On 21/12/2018	Spot Bond	102.66026	9.97892	102.66026	9.95623			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	8.48993	99.50921	8.47100			0.00	0	100,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	92.52325	100.00000	92.30859			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00153	100.00000	0.00152			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	23.50802	100.89947	23.45532			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	23.50802	100.89947	23.45532			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	9.08059	101.97863	9.05995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.91468	100.89947	8.89469				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	16.15573	100.90751	16.11540				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	15.91593	100.84756	15.87623				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	16.14409	99.83295	16.10418				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	21.59773	114.58662	21.54404				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	31.56397	99.86601	31.48590				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	31.56397	99.86601	31.48590				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	9.95422	100.72296	9.92913				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.91747	100.00000	8.89538				0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	85.99503	101.81841	85.72219				0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	82.46761	101.39919	82.21488				0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	80.76494	101.19088	80.52302				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	29.57706	103.56174	29.50896				0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	77.64761	100.41740	77.42569				0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	56.37467	100.58388	56.23277				0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	90.82918	101.41671	90.61936				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	17.48840	101.24311	17.44412				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN189U	On 25/04/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	50.00006	100.00000	50.00005			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	50.27952	98.88812	99.72981			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	98.14068	98.78695	97.88069			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	96.35284	98.68599	96.10248		27,632,077,200,000.00	280,000,000	140,000,000.00	
IND313	On 26/03/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.73939	100,000.00000	0.72471			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND325	On 01/05/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842	0.00	0	0.00			
IND326	On 02/05/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491	0.00	0	0.00			
IND327	On 03/05/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235	0.00	0	0.00			
IND328	On 04/05/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075	0.00	0	0.00			
IND329	On 05/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009	0.00	0	0.00			
IND330	On 06/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037	0.00	0	0.00			
IND331	On 07/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159	0.00	0	0.00			
IND332	On 08/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372	0.00	0	0.00			
IND333	On 09/05/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677	0.00	0	0.00			
IND334	On 20/08/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206	0.00	0	0.00			
IND335	On 27/08/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765	0.00	0	0.00			
IND336	On 03/09/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357	0.00	0	0.00			
IND337	On 10/09/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070	0.00	0	0.00			
IND338	On 17/09/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015	0.00	0	0.00			
IND339	On 25/09/2013	Spot Bond	100.00000	67.88176	100.00000	67.75297	0.00	0	0.00			
IND340	On 01/10/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536	0.00	0	0.00			
IND341	On 08/10/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND342	On 15/10/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	61.96773	100.00000	61.85016			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	61.14943	100.00000	61.03342			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	60.34194	100.00000	60.22745			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	59.54510	100.00000	59.43213			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	58.75879	100.00000	58.64732			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	57.98287	100.00000	57.87286			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	83.83354	100.81810	83.57386			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	83.57771	100.00000	83.33333			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	85.93382	100.70818	85.73782			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	18.52289	101.98370	18.47621			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	18.32007	106.31357	18.27216			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	17.60727	104.39662	17.56196			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	9.91048	99.99991	9.88594			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	52.91256	100.00000	52.91255			0.00	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	32.77546	100.36848	32.69403				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	11.54864	100.00021	11.52004				0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	101.91514	100.00000	101.64624				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.72516	6.50000	102.70711				0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	95.37835	101.36114	95.13385				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	92.99218	101.10456	92.75972				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	11.96945	100.08473	11.93980				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	29.95424	101.44140	29.87911				0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	99.45368	100.25042	99.18276				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	98.89838	100.25042	98.35662				0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	101.65144	100.08567	101.38301				0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	101.43167	100.07206	101.16456				0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	52.58305	100.37849	52.58304				0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	83.44497	100.38408	83.25896				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	77.42349	100.38408	77.20290				0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	52.58786	100.37919	52.58785				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	21.23608	100.00000	21.18290				0.00	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	13.59109	100.00000	13.55706			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	96.96149	100.27920	96.47294			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	93.25882	100.08647	92.77772			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	92.47372	100.00000	92.16025			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	90.63602	100.00000	90.26909			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	90.29616	100.00000	90.07911			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.00000	53.05025	100.00000	52.91590			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.00000	53.05025	100.00000	52.91590			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	100.00000	53.21326	100.00000	53.06686			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	100.00000	53.40775	100.00000	53.24694			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	100.00000	0.00043	100.00000	0.00043		15,517,241,300,000.00	155,172,413	155,172,413.00	
ING197	On 28/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111		40,000,000,000,000.00	400,000,000	200,000,000.00	
ING198	On 28/08/2013	Spot Bond	100.00000	76.06838	100.00000	75.85227		10,000,000,000,000.00	100,000,000	100,000,000.00	
ING199	On 28/02/2014	Spot Bond	100.00000	51.84589	100.00000	51.71606		11,000,000,000,000.00	110,000,000	110,000,000.00	
ING32	On 30/04/2013	Spot Bond	100.90615	89.20521	100.90615	88.99217			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	58.53492	100.92542	58.38713			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	58.53492	100.92542	58.38713			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	61.04645	101.29332	60.89353			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING60U	On 28/02/2014	Spot Bond	100.00000	57.76450	100.00000	57.62456			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	32.22608	102.06095	32.14480			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	24.79685	101.68471	24.73381			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	54.91995	100.42003	54.78640			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	21.23419	101.24581	21.18103			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	13.08929	101.27443	13.05652			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	9.83814	101.29354	9.81348			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	14.23198	107.00679	14.19850			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	49.41437	105.51634	49.29884			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	100.55058	17.66320	100.55058	17.61925			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	14.55380	111.16948	14.51830			0.00	0	12,500,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	27.86271	100.64446	27.79254			0.00	0	33,750,000.00
IV013	On 22/06/2015	Spot Bond	100.00026	24.25547	100.00026	24.19540			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	24.30981	106.83400	24.25271			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	10.95381	100.08056	10.92667			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	7.87031	100.38986	7.85076			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.58239	117.02647	2.57583			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV019	On 31/03/2028	Spot Bond	129.51692	3.24710	129.51692	3.23797			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	77.41710	100.38643	77.19900			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	8.92719	99.81973	8.90511			0.00	0	12,000,000.00
IV023	On 11/07/2022	Spot Bond	101.53934	8.55446	101.53934	8.53299			0.00	0	40,000,000.00
IV024	On 27/07/2022	Spot Bond	101.19270	8.46038	101.19270	8.43921		6,577,525,500,000.00	65,000,000	65,000,000.00	
IV025	On 12/09/2019	Spot Bond	100.25130	0.29316	100.25130	0.29244			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	8.97369	99.94061	8.95148			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	60.32122	100.95973	60.17057			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.38105	92.45654	2.37587			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.30895	95.34778	2.30381			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	55.82921	100.52241	55.68875			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	103.14814	103.46133	102.87655			0.00	0	500,000.00
IV07	On 31/03/2013	Spot Bond	99.88087	99.44937	99.88087	99.19596			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	17.17309	114.89453	17.13008			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	10.34518	101.30356	10.31897			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	3.21264	129.51692	3.20360			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	68.09701	100.00000	67.97020			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA309	On 28/02/2013	Spot Bond	98.96527	50.26009	98.96527	50.26008			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	99.46122	98.85919	99.19401			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	97.62276	98.75808	97.36558			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	100.00000	79.69432	100.00000	83.33333		24,000,000,000,000.00	240,000,000	240,000,000.00	
IVA324	On 17/05/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA326	On 19/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	64.24445	100.00000	64.12257			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA344	On 31/10/2013	Spot Bond	100.00000	63.39609	100.00000	63.27581				0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	62.55893	100.00000	62.44024				0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	61.73282	100.00000	61.61570				0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	60.91762	100.00000	60.80205				0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	60.11319	100.00000	59.99914				0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	59.31938	100.00000	59.20683				0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	58.53605	100.00000	58.42499				0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	57.76306	100.00000	57.65347				0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	91.80903	99.74330	91.50571				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	7.63342	100.81205	7.61416				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	40.24612	101.01716	40.14555				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	20.75353	101.02507	20.70168				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	9.39191	100.00000	9.36865				0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	83.83354	100.81807	83.57386				0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	87.05949	100.65963	86.85637				0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	84.11215	100.00000	83.85093				0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	88.64885	100.00000	88.44553				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDC02U	On 14/11/2013	Spot Bond	100.00000	53.69806	100.00000	53.56360			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	55.84151	100.00000	55.70323			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	15.96329	101.04078	15.92340			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	8.87453	100.00000	8.85231			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	28.82552	100.00000	28.75413			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	8.85231	100.00000	8.83014			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	91.33670	100.00000	91.12026			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	91.04193	100.00000	90.82619			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	55.00432	104.62962	55.00431			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.44698	102.42188	2.44149			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	10.34893	101.21431	10.32273			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	99.68597	100.00000	99.43232			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	13.03336	153.49881	12.99241			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	59.55344	101.46222	59.40404			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	22.43696	100.47188	22.38116			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	10.08931	103.08494	10.06617			0.00	0	4,200,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.53368	101.72477	1.53022			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	10.46221	100.30391	10.43623			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL02	On 13/12/2015	Spot Bond	100.60223	22.09293	100.60223	22.04352			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	4.27138	100.33330	4.26077			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	83.57460	100.80210	83.31655			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	98.40033	98.89515	98.13868			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	61.19366	101.14527	61.04057			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	99.46068	98.95948	99.19320			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	90.70496	98.43044	90.48363			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	74.03651	100.00000	73.88664			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	100.00000	99.99986	100.00000	100.00000			0.00	0	0.00
MAQ03U	On 04/04/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF018	On 15/04/2013	Spot Bond	101.29323	92.80591	101.29323	92.57524			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	41.72981	101.31233	41.62525			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	83.99106	100.54173	83.80275			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	37.32337	100.58073	37.22943			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	29.38064	101.30733	29.30703			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	20.80622	101.17095	20.75416			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	16.73539	99.84625	16.69353			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	9.15101	99.84060	9.12813			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	63.77337	100.25866	63.61330			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	59.28300	101.08567	59.13477			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	59.70173	100.00000	59.55389			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	56.76260	100.00000	56.62046		267,000,000,000.00	0.00	2,670,000	1,335,000.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	42.48762	100.00000	42.38241			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	25.95570	100.00000	25.89143			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	27.84647	100.00000	27.77673			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.58832	100.00000	6.57200			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	16.08476	100.00000	16.04493			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	11.94254	109.95029	11.91383			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB3M	On 13/12/2014	Spot Bond	100.21678	30.77920	100.21678	30.70283			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	62.69479	100.18427	62.53929			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	25.63690	100.20050	25.57330			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	34.32981	101.34831	34.25258			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	34.38235	101.35889	34.30498			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	14.11730	101.41174	14.08552			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	8.27037	103.44664	8.25134			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.92906	103.61067	7.91080			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	16.64991	101.86568	16.61230			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	10.93943	104.35890	10.91408			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	11.02284	104.67108	10.99724			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	30.54440	106.18586	30.47300			0.00	0	48,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	17.07263	100.06286	17.03033			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	8.33735	100.06556	8.31669			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	11.55211	110.15502	11.52093			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	22.41915	107.16233	22.36607			0.00	0	25,300,000.00
MIL01	On 31/05/2015	Spot Bond	100.44922	19.35151	100.44922	19.30444			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIL02	On 31/05/2017	Spot Bond	104.78971	13.02034	104.78971	12.99023			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	83.27750	100.42970	83.09303			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	12.67024	104.79935	12.64095			0.00	0	6,200,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	37.86363	110.61908	37.77164			0.00	0	400,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	21.05364	110.59153	21.00250			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	11.70632	115.34633	11.67691			0.00	0	2,700,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	64.12414	102.81634	63.97816			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	96.09915	98.77372	95.84989			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	91.37081	98.48888	91.14609			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.12591	100.00000	6.11057			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.16229	100.00000	0.16189			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.41388	100.00000	6.39782			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.49242	100.00000	6.47616			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.96358	100.89771	5.94853			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.04381	100.61875	6.02859			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.15345	100.62967	6.13794			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.20513	100.63509	6.18951			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A311	On 14/08/2020	Spot Bond	100.64159	6.26715	100.64159	6.25137				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	6.42217	100.65787	6.40600				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	6.52549	100.66881	6.50905				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	6.63911	100.68074	6.62238				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	6.74239	100.69157	6.72540				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	6.79403	100.69687	6.77691				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	7.41315	100.76218	7.39447				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	8.13453	100.83813	8.11401				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.16229	100.00000	0.16189				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.16229	100.00000	0.16189				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	10.20242	103.67668	10.17890				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	40.52957	101.36748	40.42798				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	27.89761	100.92433	27.82795				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	26.37807	100.76441	26.31156				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	9.81612	100.97362	9.79132				0.00	0	200,000.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	18.80258	100.60434	18.75525				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	8.56535	100.47967	8.54382				0.00	0	125,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2A	On 15/09/2015	Spot Bond	112.76469	23.72901	112.76469	23.67047			128,777,275,980.00	1,142,000	8,471,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	18.47946	100.61353	18.43344			0.00	0	500,000.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	14.99111	122.79495	14.95151			0.00	0	4,000,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.61047	32.99078	3.60765			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	91.80067	101.43082	91.57448		9,199,775,374,000.00	90,700,000	9,070,000.00	
NBK6A	On 19/04/2015	Spot Bond	108.29303	26.87271	108.29303	26.80889			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	21.25646	101.23516	21.20323			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.13976	101.30698	8.11937			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	49.64016	104.56520	49.52495			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	44.02585	100.00004	43.91684			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	18.99235	109.74955	18.94649			0.00	0	5,200,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	13.77396	100.00006	13.73985			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	113.47963	119.17407	113.13046			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	106.53928	100.33399	106.24881			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	35.79446	100.00000	35.72655			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	45.21212	100.00000	45.12634			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	34.13480	100.00000	34.07004			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	32.36716	100.00000	32.30575			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN48	On 25/02/2015	Spot Bond	100.55018	26.96004	100.55018	26.89220				0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	104.67310	100.22266	104.39187				0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	101.20256	99.94761	100.94050				0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	100.87429	99.94811	100.61375				0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	100.87429	99.94811	100.61375				0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	100.87429	99.94811	100.61375				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	23.30513	99.86407	23.24749				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	22.14167	101.50309	22.08610				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	21.70420	101.36582	21.64980				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	19.53484	100.40506	19.48734				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	19.91782	80.20911	19.88571				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	14.61664	100.38119	14.58112				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	14.74560	100.00000	14.71762				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	15.96847	101.10639	15.92854				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	16.59172	101.21257	16.55019				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	15.87484	101.03995	15.83516				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	13.85651	101.41775	13.82176			1,724,101,750,000.00	17,000,000	8,500,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN69	On 27/05/2016	Spot Bond	76.11506	16.09597	76.11506	16.07103				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	77.53304	100.41337	77.31700				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	44.96408	100.10537	44.85264				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	44.88310	100.10374	44.77186				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	21.99839	99.82783	21.94400				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.37212	100.74066	9.34849				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	9.67961	100.07228	9.65563				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	17.26391	100.06803	17.22113				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	9.27682	101.43571	9.25356				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	24.06411	110.75661	24.00560				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	71.10101	105.36061	70.93497				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	50.27790	106.42411	50.15953				0.00	0	3,100,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	8.75204	101.17472	8.73013				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	16.89257	119.90407	16.84879				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	9.70837	108.97397	9.68212				0.00	0	101,250,000.00
NET45	On 13/03/2013	Spot Bond	98.87170	97.87891	98.87170	97.62009				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	20.80035	100.47393	20.74975				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.73996	156.96491	5.72129				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NMP20N	On 24/07/2020	Spot Bond	115.40836	9.06926	115.40836	9.04646				0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	97.62089	98.83767	97.36351				0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	78.93647	97.39714	78.77056				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	62.84839	100.19307	62.69249				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	9.45656	114.59979	9.42983				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	11.69518	100.55569	11.66575				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	37.70914	100.53494	37.61427				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	84.63562	100.49411	84.44422				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	18.98310	100.52625	18.93534				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	9.43783	116.99821	9.41066				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	37.93324	100.56446	37.83778				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	84.77913	100.52540	84.58736				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	19.14696	100.54276	19.09878				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	9.82939	114.44931	9.80164				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	38.20439	100.59918	38.10821				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	84.97499	100.56709	84.78271				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	19.45845	100.57314	19.40948				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A9	On 22/05/2013	Spot Bond	100.57316	85.00289	100.57316	84.81054				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	85.16530	100.58790	84.97256				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	85.36156	100.65124	85.16828				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	85.62055	100.70756	85.42658				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	8.65667	100.72887	8.63486				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	13.02535	100.67612	12.99254				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	70.32432	134.34526	70.11958				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	46.90006	108.59837	46.78781				0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	12.94143	125.30314	12.90688				0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	99.18478	100.00000	98.93176				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	12.97494	134.80590	12.93805				0.00	0	4,600,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	5.10757	171.14853	5.08985				0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	11.86792	135.14144	11.83429				0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	91.98515	101.23304	91.75834				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	41.28573	101.21485	41.18238				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	41.16211	101.18197	41.05910				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	12.03374	101.47481	12.00321				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	27.98699	100.95122	27.91631				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC14	On 26/07/2013	Spot Bond	100.91565	85.30705	100.91565	85.04092			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	20.62806	101.05067	20.57650			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.75438	100.00000	15.71537			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.80562	100.00000	15.76647			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.83635	100.00000	15.79713			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.57402	100.00000	16.53297			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.39364	100.00000	17.35056			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	22.51630	100.00000	22.46054			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	20.51238	108.19161	20.46370		11,589,918,029,640.00	107,124,000	89,662,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.97177	100.00000	5.95681			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	16.43909	104.37000	16.40693			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	24.07482	100.00000	24.01520			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	8.65267	100.00000	8.63171			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	95.73691	100.19068	95.22944			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	53.84369	100.00000	53.74154			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	72.32331	100.00000	72.18813			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP08	On 23/05/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	45.13036	100.10564	45.01850			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	39.89069	100.09773	39.78842			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	97.39651	100.09376	96.88613			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	97.53836	100.09863	97.02721			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	65.97099	100.10500	65.76026			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	45.26873	100.10840	45.15652			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	39.88938	100.10173	39.78711			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	97.77477	100.10673	97.26235			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	66.01948	100.10663	65.80859			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	45.57800	100.11457	45.46502			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	39.88781	100.10653	39.78553			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	98.20031	100.12130	97.68558			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	45.91982	100.12138	45.80599			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	39.88597	100.11212	39.78370			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	98.57856	100.13423	98.06179			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	56.63580	100.68448	56.49311			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	32.90110	116.98567	39.37820			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009P	On 15/09/2014	Spot Bond	91.25497	31.71400	91.25497	31.64821			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.88252	40.60007	0.88163			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	5.28000	118.84643	5.25000	125.64726		69,422,316,480,000.00	148,166,000	9,271,400,727.00	
R158	On 15/09/2015	Spot Bond	124.15418	18.34095	124.15418	24.84416			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	16.14609	86.87026	16.11394			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	12.58945	130.95502	19.09835			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.70105	82.70497	8.68443			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	73.06799	107.05466	72.91917			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.29000	129.74861	7.28000	129.82537		64,732,250,626,380.00	879,595,422	1,285,215,919.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.79577	38.29047	0.79500			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.73047	36.16829	0.72981			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	217.61078	194.49316	217.61078	193.47956		10,404,080,197,190.00	47,810,500	590,469,678.00	
R197	On 07/12/2023	Spot Bond	0.93000	287.68877	0.96000	286.91458		135,613,158,000.00	145,820,600	164,944,200.00	
R201	On 21/12/2014	Spot Bond	5.16000	107.85100	5.13500	107.88012		999,755,160,000.00	193,751,000	910,092,286.00	
R202	On 07/12/2033	Spot Bond	1.73500	214.98074	1.77000	213.78703		105,992,885,000.00	61,091,000	1,077,241,500.00	
R2023	On 28/02/2023	Spot Bond	6.71000	107.58479	6.70500	107.60318		18,766,454,190,000.00	796,789,000	3,603,416,956.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 15/09/2017	Spot Bond	5.77500	109.51369	5.72500	113.82290		24,683,510,775,000.00	274,201,000	6,045,241,173.00	
R204	On 21/12/2018	Spot Bond	6.05000	111.02791	6.01000	111.21419		11,531,247,625,150.00	905,991,343	5,114,975,272.00	
R2048	On 28/02/2048	Spot Bond	108.88836	8.13123	108.88836	8.11204		229,112,433,829,440.00	104,104,000	4,461,003,111.00	
R205	On 31/03/2014	Spot Bond	100.00000	42.77591	100.00000	42.66999		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.16500	102.95578	5.14500	102.95832		3,313,347,500,000.00	641,500,000	1,725,000,000.00	
R207	On 15/01/2020	Spot Bond	6.29000	106.25593	6.26500	106.38001		29,473,401,466,000.00	685,755,400	7,254,212,932.00	
R208	On 31/03/2021	Spot Bond	6.39000	105.12926	6.38500	105.14270		31,189,241,917,530.00	880,945,527	9,730,322,277.00	
R209	On 31/03/2036	Spot Bond	8.23500	82.31181	8.25500	82.12155		19,486,727,550,000.00	366,330,000	9,686,104,403.00	
R210	On 31/03/2028	Spot Bond	1.48500	164.46017	1.48500	164.44090		751,793,130,000.00	506,258,000	329,095,600.00	
R211	On 31/01/2017	Spot Bond	0.31000	114.48634	-0.28000	114.47757		(53,940,000,000.00)	174,000,000	1,145,000,000.00	
R212	On 31/01/2022	Spot Bond	0.80000	133.64214	0.86000	132.98912		442,796,800,000.00	553,496,000	2,010,740,000.00	
R213	On 28/02/2031	Spot Bond	7.88500	91.66232	7.91000	91.41991		42,536,909,870,000.00	394,662,000	6,628,600,544.00	
R214	On 28/02/2041	Spot Bond	84.68795	7.74923	84.68795	7.73437		144,478,066,139,750.00	706,005,000	6,775,143,100.00	
R223C	On 15/03/2013	Spot Bond	98.99493	97.35943	98.99493	97.10302		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	65.96793	96.64575	65.82441		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	45.21332	94.28171	45.11695		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	31.51014	91.87036	31.44441		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	22.52672	88.83566	22.48102		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R228C	On 15/09/2015	Spot Bond	86.87026	16.14609	86.87026	16.11394			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749	11.74453	84.86749	11.72160			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	8.70105	82.70497	8.68443			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	77.58729	97.62766	77.42661			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	53.78071	95.17874	53.66581			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	37.20887	92.80992	37.13102			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	26.11464	90.60553	26.06108			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	18.80093	87.76872	18.76338			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	13.57142	85.82547	13.54482			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	9.97123	83.71772	9.95209			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.47590	81.42381	7.46189			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.99679	77.48625	5.98601			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.68993	75.13464	4.68172			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.82500	72.16183	3.81853			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	3.06576	70.13136	3.06070			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.48785	68.17127	2.48384			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	2.04761	66.23386	2.04439			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R337C	On 21/06/2020	Spot Bond	63.06100	1.83231	63.06100	1.82955			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.55198	61.24492	1.54970			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.36639	59.05342	1.36445			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.18070	57.39997	1.17907			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	1.02950	55.80907	1.02811			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.90536	54.27807	0.90417			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.79914	52.85822	0.79811			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.71031	51.49553	0.70942			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.07267	44.45722	1.07149			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.99926	43.11572	0.99819			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.93647	41.83089	0.93549			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.88252	40.60007	0.88163			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.83601	39.42073	0.83518			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.79577	38.29047	0.79500			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.76085	37.20704	0.76013			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.73047	36.16829	0.72981			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	47.87628	100.16140	47.75754			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	88.71483	101.36584	88.42713			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB03	On 15/07/2016	Spot Bond	101.68455	15.20787	101.68455	15.16964			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	20.43013	100.60342	20.37869			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.48657	100.00000	2.48041			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	99.18271	100.25681	98.91324			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	99.44572	100.32689	98.89754		601,961,340,000.00	6,000,000	4,000,000.00	
RCSC10	On 06/06/2013	Spot Bond	100.32010	99.44576	100.32010	98.89762			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	66.07182	100.32441	65.86038			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	21.95022	101.54349	21.89511			0.00	0	0.00
RDFO4	On 06/09/2013	Spot Bond	100.00000	87.94530	100.00000	87.80789			0.00	0	0.00
RDFO6	On 07/03/2013	Spot Bond	100.26310	99.45361	100.26310	99.18266			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	28.97276	101.21857	28.90023			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	19.53093	100.60466	19.48176			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	62.33742	101.28378	62.18128			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.47115	100.77784	8.44979			0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	100.00000	8.71528	100.00000	8.69346			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RESB01	On 03/06/2014	Spot Bond	100.38116	37.23608	100.38116	37.14556			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	54.42211	100.60804	54.42209			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	54.73465	100.65009	54.73465			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	29.04519	102.09902	28.97109			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	14.84760	99.79665	14.81090			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	12.45952	101.65073	12.42785			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	15.98642	101.46985	15.94587			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	15.98642	101.46985	15.94587			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	88.48790	101.38750	88.20181			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	78.94721	100.62446	78.71861			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	65.00316	100.24328	64.79527			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	62.19510	101.50905	62.03901			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	15.74367	99.91990	15.70471			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	13.72906	99.90988	13.69509			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	96.80077	100.25061	96.28736			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	10.52686	100.36848	10.50071			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	56.96019	100.00000	56.81914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP018	On 12/02/2020	Spot Bond	12.95000	100.73058	12.95000	100.69567			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	55.50044	100.51732	55.36537			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	52.23733	100.00000	52.10652			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	27.69826	100.62598	27.62851			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.60307	5.25000	100.58867			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.93372	100.00000	0.93143			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.05253	100.00000	4.04249			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.33088	100.00000	9.30752			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	19.33277	101.48404	19.28899			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	12.18141	115.23085	12.15100			0.00	0	4,900,000.00
SBC2	On 28/04/2016	Spot Bond	104.86804	10.45915	104.86804	10.43862			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	15.27348	114.56238	15.23531		357,434,625,600.00	3,120,000	31,260,000.00	
SBK13	On 24/11/2016	Spot Bond	100.56539	10.73180	100.56539	10.70479		0.00	0	0.00	
SBK14	On 01/12/2017	Spot Bond	107.95466	12.70182	107.95466	12.67174		863,637,280,000.00	8,000,000	15,000,000.00	
SBK15	On 23/01/2022	Spot Bond	101.20234	7.79246	101.20234	7.77296		0.00	0	0.00	
SBK16	On 15/03/2023	Spot Bond	100.11990	7.05135	100.11990	8.79148		0.00	0	0.00	
SBK17	On 31/07/2024	Spot Bond	101.08312	7.83456	101.08312	7.81475		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK18	On 24/10/2020	Spot Bond	101.24095	8.20805	101.24095	8.18750			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	8.18439	101.21627	8.16390			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	24.89303	107.37565	24.83400			0.00	0	14,500,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	98.27784	102.36256	98.02813			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	12.46275	105.03639	12.43389			0.00	0	6,500,000.00
SBK11	On 09/04/2014	Spot Bond	132.16219	46.91612	132.16219	46.78195			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.56493	54.38215	162.56493	55.69874			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	92.75656	155.18315	92.40280			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	25.75936	120.12124	25.69250			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	25.67791	120.50039	25.61110			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	19.06106	120.69056	25.57046			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	98.61855	143.06048	98.25348			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	13.53198	106.46393	13.50011			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	25.72152	120.29708	25.65469			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	25.70117	120.39190	25.63434			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	92.10481	215.59863	91.63560			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	99.18478	100.00000	98.93176			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	9.52583	100.10760	9.50222			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN49	On 02/06/2014	Spot Bond	99.06612	38.16341	99.06612	38.07174	0.00	0	0.00			
SBN50	On 23/09/2014	Spot Bond	100.00010	32.93512	100.00010	32.85356	0.00	0	0.00			
SBN51	On 03/10/2016	Spot Bond	99.81852	11.89045	99.81852	11.86105	0.00	0	0.00			
SBN52	On 03/07/2013	Spot Bond	99.79990	92.61232	99.79990	92.30417	0.00	0	0.00			
SBR003	On 05/11/2013	Spot Bond	100.00000	57.99904	100.00000	57.85381	0.00	0	0.00			
SBS13	On 22/09/2017	Spot Bond	109.84578	13.76221	109.84578	13.72897	0.00	0	0.00			
SBS14	On 07/02/2014	Spot Bond	100.78863	57.60171	100.78863	57.45645	0.00	0	0.00			
SBS15	On 26/04/2016	Spot Bond	100.87410	12.43985	100.87410	12.40880	0.00	0	0.00			
SBS16	On 22/09/2018	Spot Bond	99.99987	8.60002	99.99987	8.57872	0.00	0	0.00			
SBS17	On 23/06/2018	Spot Bond	100.00000	1.35725	100.00000	1.35423	0.00	0	0.00			
SBS18	On 23/06/2018	Spot Bond	99.99997	9.24545	99.99997	9.22256	0.00	0	0.00			
SBS19	On 23/06/2021	Spot Bond	113.08735	10.80148	113.08735	10.77491	0.00	0	0.00			
SBS20	On 15/05/2026	Spot Bond	109.22356	11.99202	109.22356	11.96318	0.00	0	0.00			
SBS21	On 15/05/2026	Spot Bond	100.77436	7.56368	100.77436	7.54462	0.00	0	0.00			
SBS22	On 23/05/2015	Spot Bond	100.47821	26.28602	100.47821	26.21991	0.00	0	0.00			
SBS23	On 23/05/2017	Spot Bond	100.50480	8.73052	100.50480	8.70855	0.00	0	0.00			
SBS24	On 23/05/2019	Spot Bond	100.51996	7.39374	100.51996	7.37514	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS25	On 24/05/2019	Spot Bond	106.95022	10.97737	106.95022	10.95142			0.00	0	32,900,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	10.03490	102.76906	10.01193			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	10.69159	104.14309	10.66686			0.00	0	0.00
SBS7	On 26/03/2013	Spot Bond	103.79928	104.74935	103.79928	104.46901			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	14.85645	120.54819	14.81778			0.00	0	1,000,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	87.43480	120.15971	87.22227			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	3.05725	272.67152	3.04284			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.51965	123.12082	4.50769			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	11.07650	114.44000	11.04558			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.29034	100.00000	100.00000	4.27972			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.23658	82.63494	82.63494	0.23606			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.81757	120.42805	120.42805	4.80468			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.72516	6.50000	6.50000	102.70711			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	11.19248	100.12305	100.12305	11.16473			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	91.03807	99.88484	99.88484	90.59443			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	22.80510	99.87542	99.87542	22.74869			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	11.16317	100.24421	100.24421	11.13547			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	103.11523	12.38881	103.11523	103.11523	12.36054			0.00	0	100,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	1.75505	100.24161	100.24161	1.75069		6,014,496,600,000.00	60,000,000	40,362,000.00	
SLI1	On 15/08/2013	Spot Bond	105.71322	71.17096	105.71322	105.71322	71.03121			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	112.32955	13.18980	112.32955	112.32955	13.15735			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	83.00794	101.56711	101.56711	82.83296			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	105.65786	13.63683	105.65786	105.65786	13.60492			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	37.84337	100.80059	100.80059	37.74793			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	11.86469	100.58343	100.58343	11.83483			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA3	On 21/08/2015	Spot Bond	100.81342	19.25257	100.81342	19.20401			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	8.82152	100.58796	8.79932			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	15.74190	107.52630	15.70474			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	20.90062	101.25454	20.84829			0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425		2,300,000,000,000.00	23,000,000	13,000,000.00	
SSCP01	On 01/03/2013	Spot Bond	100.00000	66.66670	100.00000	66.66669			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.42517	100.41357	10.39982			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	11.11856	99.94314	11.09105			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	9.83327	101.14726	9.80867			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	10.16034	94.17275	10.13882			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	10.19101	93.82087	10.16950			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	30.11172	104.67610	30.04216			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	8.30815	101.56575	8.28931			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	11.01949	100.11486	10.99217			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	9.38962	107.35953	13.38604			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	18.85951	121.64737	25.36793			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.10727	105.50721	2.10218			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	10.76055	100.00000	10.74085			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN911	On 19/07/2013	Spot Bond	100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	72.85429	100.00000	72.70916			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	50.24241	99.03521	50.24240			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	96.60126	98.78368	96.34936			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN978	On 20/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SYN979	On 20/03/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	23.66510	119.55998	23.60424			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	11.78932	111.67266	11.76062			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	41.50966	100.00000	41.41678			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	28.12789	100.00000	28.05824			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	14.40515	100.00000	14.36908			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	49.86284	104.23307	49.74741			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	97.62020	98.86706	97.36275			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	93.10865	101.16928	92.87575			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS78	On 18/04/2013	Spot Bond	101.07247	91.73807	101.07247	91.51218			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	20.02879	100.91059	19.97879			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	13.30044	110.02135	13.26827			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	52.82668	100.30600	99.72594			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	56.06232	100.55190	55.92124			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	56.44778	100.62855	56.30563			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	7.13303	101.17076	7.11518			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.35250	101.20716	7.33409			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	8.41636	103.42947	8.39700			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	9.33733	100.80622	9.31404			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	9.60499	100.83814	9.58102			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.80854	100.90574	2.80221			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	7.07361	100.17362	7.05607			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	7.35294	100.18041	7.33469			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.88357	100.00000	2.87712			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.82386	101.28535	7.80426			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	10.08643	100.89554	10.06125		67,196,429,640.00	666,000	333,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.83019	101.45249	8.80805			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	10.97327	101.00134	10.94585			0.00	0	24,000,000.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	12.95578	102.14068	12.92308			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	14.67547	101.44362	14.63866			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	12.88672	101.20953	12.85447			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.47381	101.06155	6.45762			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.96835	101.14347	6.95092			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	7.03365	105.45079	7.01539			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.95529	101.30716	7.93536			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	8.39302	101.37985	8.37198			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	12.99894	102.14790	12.96613			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	12.59280	101.15653	12.56129			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	15.92750	101.18212	15.88765			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	12.83605	101.20040	12.80393			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.13232	101.18212	7.11447			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.24204	101.20040	7.22392			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.29691	101.20953	7.27864			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	12.67390	101.17116	12.64219			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A9	On 18/07/2016	Spot Bond	101.20040	12.83605	101.20040	12.80393			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	13.39296	101.30089	13.35941			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.84494	101.30089	7.82529			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	13.39296	101.30089	13.35941			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	14.20157	101.44699	14.16595			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	8.93839	101.48350	8.91596			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	14.15108	101.43786	14.11559			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	18.16945	102.16719	18.12359			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	13.27731	102.21271	13.24378			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	18.31932	102.19450	18.27308			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	63.65616	99.87885	63.49870			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	27.82096	111.48563	27.75332			0.00	0	1,900,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	6.67891	102.36770	6.66602			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	12.31695	111.51511	12.28684		223,030,220,000.00	2,000,000	996,000,000.00	
TN20	On 17/09/2020	Spot Bond	120.69176	13.59423	120.69176	13.55882		643,528,464,320.00	5,332,000	269,417,717.00	
TN23	On 06/11/2023	Spot Bond	122.92168	12.04232	122.92168	12.01049		41,916,292,880.00	341,000	122,592,750.00	
TN25	On 19/08/2025	Spot Bond	112.54971	8.73862	112.54971	8.71710		67,529,826,000.00	600,000	232,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond	105.64973	10.92684	105.64973	10.90126			0.00	0	7,700,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	6.62149	100.66243	6.60482			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	6.77632	100.67816	6.75925			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	6.97236	100.69808	6.95480		2,013,961,600,000.00	20,000,000	10,000,000.00	
TORQ4	On 15/04/2022	Spot Bond	100.70018	6.99300	100.70018	6.97537			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	7.96177	100.79857	7.94169			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	13.50518	101.00182	13.47105			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	21.26289	101.21676	21.20966			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	9.57969	101.26720	9.55570			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	8.35279	101.29746	8.33187			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.13394	10.00000	100.10714			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.13060	9.75000	100.10447			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.12994	100.00000	10.10382			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	99.46154	98.80121	99.19448			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	86.34007	97.87620	86.14063			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	76.23151	99.82860	76.07291			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	81.27834	97.76060	81.10179			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP137	On 08/08/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	100.00000	52.63056	100.00000	52.53071			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	8.97719	120.75743	8.95417			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	41.33994	101.23503	41.23643			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	13.61603	101.32511	13.58192			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	23.09758	101.70719	23.03952			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	15.80714	110.55481	15.76875			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	58.30794	100.00000	58.16192			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	58.54233	100.00000	58.39574			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	58.62046	100.00000	58.47367			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	19.94210	100.80302	19.89181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE02	On 08/05/2016	Spot Bond	100.83292	12.34861	100.83292	12.31746			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	9.18305	100.83423	9.15988			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	52.83757	100.00000	52.83755			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	52.49370	100.36906	52.49368			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	781,000,000.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	12.47907	128.75000	12.45081			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	17.30281	121.77342	17.25742			0.00	0	94,400,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	4.54536	243.55465	4.52505		3,409,765,100,000.00	14,000,000	70,784,000.00	
WSP1	On 28/05/2015	Spot Bond	107.94222	23.85645	107.94222	23.79963			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	110.97172	12.46616	110.97172	12.43580			0.00	0	80,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	10.45810	113.15781	10.43222			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	10.29894	112.59168	10.27356			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	10.12163	113.82178	10.09647			0.00	0	0.00
Z006	On 31/08/2013	Spot Bond	96.69614	67.83301	96.69614	67.71133			0.00	0	30,000,000.00
Z009	On 30/11/2013	Spot Bond	95.45272	56.17426	95.45272	56.05396			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	18.46633	87.68655	18.42927			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	43.83195	93.89641	43.73935			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	36.49727	92.71091	36.42055			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z020	On 19/10/2015	Spot Bond	86.49267	15.17017	86.49267	15.14024			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	27.21512	90.84932	27.15887			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	18.43298	87.67412	18.39600			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.22751	67.16812	2.22395			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.88090	100.00000	8.86405			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03576	100.00000	0.03569			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.88090	100.00000	8.86405			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	23.79561	100.00000	23.75046			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	24.34410	100.00000	24.29791			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	22.82194	100.00000	22.77864			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	22.82194	100.00000	22.77864			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	21.64013	100.00000	21.59907			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	21.64013	100.00000	21.59907			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	20.48058	100.00000	20.44173			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	20.48058	100.00000	20.44173			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	19.27306	100.00000	19.23649			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	19.27306	100.00000	19.23649			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA017	On 20/08/2015	Spot Bond	100.00000	18.17121	100.00000	18.13673			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	18.17121	100.00000	18.13673			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	17.09984	100.00000	17.06740			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	17.09984	100.00000	17.06740			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	16.18358	100.00000	16.15288			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	15.31642	100.00000	15.28736			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	11.45439	100.00000	11.43266			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	10.82006	100.00000	10.79953			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	10.18212	100.00000	10.16280			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	10.18212	100.00000	10.16280			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	9.63653	100.00000	9.61825			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	9.10287	100.00000	9.08560			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.56617	100.00000	8.54992			0.00	0	0.00
<b>Total for j-Bonds :</b>									<b>971,558,545,585,080.00</b>	<b>,536,008,227</b>	<b>109 976 808 725.00</b>
<b>Grand Total:</b>									<b>1,559,660,387,024.00</b>	<b>536,232,959</b>	<b>09 978 485 921.00</b>