



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 26/02/2013

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	8.85500	8.85500	8.83590	8.83590		11.31	120,799,910.00	13,642	358,494.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	0.00760	0.00001	0.00870	0.00001	0.008	24.07	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,145.00760	2.14501	2,164.10870	2.16411	2,145.008	24.07	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	0.16200	0.00016	0.16690	0.00017	0.162	20.04	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,345.16200	1.34516	1,364.26690	1.36427	1,345.162	20.04	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	0.03350	0.00003	0.03770	0.00004	0.034	21.63	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,695.03350	1.69503	1,714.13770	1.71414	1,695.034	21.63	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	0.01190	0.00001	0.01360	0.00001	0.012	23.24	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,995.01190	1.99501	2,014.11360	2.01411	1,995.012	23.24	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	3.25490	0.00325	3.06870	0.00307	3.255	16.39	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	698.25490	0.69825	717.16870	0.71717	698.255	16.39	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	2.65580	0.00266	2.50420	0.00250	2.656	16.80	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	747.65580	0.74766	766.60420	0.76660	747.656	16.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	0.42570	0.00043	0.41970	0.00042	0.426	19.14	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,145.42570	1.14543	1,164.51970	1.16452	1,145.426	19.14	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	5.95070	0.00595	5.60030	0.00560	5.951	15.27	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	560.95070	0.56095	579.70030	0.57970	560.951	15.27	0.00	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	4.98370		0.00498	4.69340	0.00469	4.984	15.59	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	599.98370		0.59998	618.79340	0.61879	599.984	15.59	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	4.01500		0.00402	3.78360	0.00378	4.015	15.99	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	649.01500		0.64901	667.88360	0.66788	649.015	15.99	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	9.87970		0.00988	9.27310	0.00927	9.880	14.38	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	454.87970		0.45488	473.37310	0.47337	454.880	14.38	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	8.99180		0.00899	8.44470	0.00844	8.992	14.54	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	473.99180		0.47399	492.54470	0.49254	473.992	14.54	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	7.82000		0.00782	7.34980	0.00735	7.820	14.78	0.00	0	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	502.82000		0.50282	521.44980	0.52145	502.820	14.78	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	27.67460		0.02767	25.20530	0.02521	27.675	13.02	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	272.67460		0.27267	289.30530	0.28931	272.675	13.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	16.50400		0.01650	15.22000	0.01522	16.504	13.70	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	361.50400		0.36150	379.32000	0.37932	361.504	13.70	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	12.75660		0.01276	11.86170	0.01186	12.757	14.04	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	407.75660		0.40776	425.96170	0.42596	407.757	14.04	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	46.16280		0.04616	41.77180	0.04177	46.163	12.33	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	191.16280		0.19116	205.87180	0.20587	191.163	12.33	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	41.71110		0.04171	37.77350	0.03777	41.711	12.47	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	206.71110		0.20671	221.87350	0.22187	206.711	12.47	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	35.78950		0.03579	32.46480	0.03246	35.789	12.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	230.78950		0.23079	246.56480	0.24656	230.790	12.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	123.96030		0.12396	113.26820	0.11327	123.960	11.39	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	68.96030		0.06896	77.36820	0.07737	68.960	11.39	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	95.99310		0.09599	87.07280	0.08707	95.993	11.31	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	90.99310		0.09099	101.17280	0.10117	90.993	11.31	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	75.73070		0.07573	68.52780	0.06853	75.731	11.65	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	120.73070		0.12073	132.62780	0.13263	120.731	11.65	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	191.75760		0.19176	177.82500	0.17782	191.758	11.56	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	36.75760		0.03676	41.92500	0.04192	36.758	11.56	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	155.99210		0.15599	143.60300	0.14360	155.992	11.48	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	50.99210		0.05099	57.70300	0.05770	50.992	11.48	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Call	142.70960		0.14271	130.98490	0.13098	142.710	11.44	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	57.70960		0.05771	65.08490	0.06508	57.710	11.44	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	362.60830		0.36261	344.73790	0.34474	362.608	11.90	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	7.60830		0.00761	8.83790	0.00884	7.608	11.90	0.00	0	4,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	272.65180		0.27265	256.28510	0.25629	272.652	11.73	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	17.65180		0.01765	20.38510	0.02039	17.652	11.73	0.00	0	15,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	230.81360		0.23081	215.54640	0.21555	230.814	11.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	25.81360		0.02581	29.64640	0.02965	25.814	11.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	755.48330		0.75548	736.41250	0.73641	755.483	14.85	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	0.48330		0.00048	0.51250	0.00051	0.483	14.85	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	556.56630		0.55657	537.66830	0.53767	556.566	13.00	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	1.56630		0.00157	1.76830	0.00177	1.566	13.00	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	457.94210		0.45794	439.30610	0.43931	457.942	12.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	2.94210		0.00294	3.40610	0.00341	2.942	12.08	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	955.16200		0.95516	936.06190	0.93606	955.162	16.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	0.16200		0.00016	0.16190	0.00016	0.162	16.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	905.21440		0.90521	886.11560	0.88612	905.214	16.24	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	0.21440		0.00021	0.21560	0.00022	0.214	16.24	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	855.27940		0.85528	836.18610	0.83619	855.279	15.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	0.27940		0.00028	0.28610	0.00029	0.279	15.77	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Call	1,705.00380		1.70500	1,685.90350	1.68590	1,705.004	23.13	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Put	0.00380		0.00000	0.00350	0.00000	0.004	23.13	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			8.96000		8.96000	8.94070	8.94070		12.43	76,608,000.00	8,550	81,319.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	18.86000		0.01886	19.00220	0.01900	18.860	20.41	0.00	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	1,908.86000		1.90886	1,928.30220	1.92830	1,908.860	20.41	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	16.17210		0.01617	16.32900	0.01633	16.172	20.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	2,056.17210		2.05617	2,075.62900	2.07563	2,056.172	20.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	72.87580		0.07288	71.69640	0.07170	72.876	15.48	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	812.87580		0.81288	830.99640	0.83100	812.876	15.48	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	58.93520		0.05894	58.21860	0.05822	58.935	16.14	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	948.93520		0.94894	967.51860	0.96752	948.935	16.14	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	48.19900		0.04820	47.76550	0.04777	48.199	16.79	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	1,088.19900		1.08820	1,107.06550	1.10707	1,088.199	16.79	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	136.06980		0.13607	132.53130	0.13253	136.070	13.79	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	476.06980		0.47607	491.83130	0.49183	476.070	13.79	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	125.12660		0.12513	122.03110	0.12203	125.127	13.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	515.12660		0.51513	531.33110	0.53133	515.127	13.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	115.12940		0.11513	112.43880	0.11244	115.129	14.17	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	555.12940		0.55513	571.73880	0.57174	555.129	14.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	166.69860		0.16670	161.93140	0.16193	166.699	13.32	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	386.69860		0.38670	401.23140	0.40123	386.699	13.32	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	161.12990		0.16113	156.58430	0.15658	161.130	13.40	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	401.12990		0.40113	415.88430	0.41588	401.130	13.40	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	140.73110		0.14073	137.00430	0.13700	140.731	13.71	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	460.73110		0.46073	476.30430	0.47630	460.731	13.71	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	296.61610		0.29662	287.00070	0.28700	296.616	12.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	186.61610		0.18662	196.30070	0.19630	186.616	12.30	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	226.49790		0.22650	219.43180	0.21943	226.498	12.63	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	266.49790		0.26650	278.73180	0.27873	266.498	12.63	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	191.02180		0.19102	185.30030	0.18530	191.022	13.01	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	331.02180		0.33102	344.60030	0.34460	331.022	13.01	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	359.56910		0.35957	347.94050	0.34794	359.569	12.15	0.00	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	139.56910		0.13957	147.24050	0.14724	139.569	12.15	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	353.50210		0.35350	342.05470	0.34205	353.502	12.16	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	143.50210		0.14350	151.35470	0.15135	143.502	12.16	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	347.50380		0.34750	336.23640	0.33624	347.504	12.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	147.50380		0.14750	155.53640	0.15554	147.504	12.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	451.61690		0.45162	437.58310	0.43758	451.617	11.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	91.61690		0.09162	96.88310	0.09688	91.617	11.96	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	397.40420		0.39740	384.71380	0.38471	397.404	12.07	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	117.40420		0.11740	124.01380	0.12401	117.404	12.07	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	384.52140		0.38452	372.17890	0.37218	384.521	12.09	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	124.52140		0.12452	131.47890	0.13148	124.521	12.09	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	1,761.04250		1.76104	1,741.77260	1.74177	1,761.043	15.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	1.04250		0.00104	1.07260	0.00107	1.043	15.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	525.16740		0.52517	509.63130	0.50963	525.167	11.82	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	65.16740		0.06517	68.93130	0.06893	65.167	11.82	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.07070		9.07070	9.05090	9.05090		13.42	0.00	0	26,507.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	155.57760		0.15558	152.76640	0.15277	155.578	16.18	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	984.87760		0.98488	1,001.86640	1.00187	984.878	16.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	118.91000		0.11891	116.98600	0.11699	118.910	17.16	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,248.21000		1.24821	1,266.08600	1.26609	1,248.210	17.16	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	199.40140		0.19940	195.53110	0.19553	199.401	15.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	768.70140		0.76870	784.63110	0.78463	768.701	15.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	197.44910		0.19745	193.62620	0.19363	197.449	15.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	776.74910		0.77675	792.72620	0.79273	776.749	15.34	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	195.51810		0.19552	191.74200	0.19174	195.518	15.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	784.81810		0.78482	800.84200	0.80084	784.818	15.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	521.43820		0.52144	509.32390	0.50932	521.438	12.75	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	200.73820		0.20074	208.42390	0.20842	200.738	12.75	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	268.55150	0.26855	262.87290	0.26287	268.552	14.37	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	547.85150	0.54785	561.97290	0.56197	547.852	14.37	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	254.71760	0.25472	249.41700	0.24942	254.718	14.52	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	584.01760	0.58402	598.51700	0.59852	584.018	14.52	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	1,780.84490	1.78084	1,761.34570	1.76135	1,780.845	15.33	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	10.14490	0.01014	10.44570	0.01045	10.145	15.33	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.17460	9.17460	9.15400	9.15400		14.32	137,619.00	15	11,687.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	131.02420	0.13102	129.30600	0.12931	131.024	19.39	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,956.42420	1.95642	1,975.30600	1.97531	1,956.424	19.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	459.27090	0.45927	450.75460	0.45075	459.271	14.45	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	484.67090	0.48467	496.75460	0.49675	484.671	14.45	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	310.68300	0.31068	305.27860	0.30528	310.683	15.79	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	826.08300	0.82608	841.27860	0.84128	826.083	15.79	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	205.09090	0.20509	201.85970	0.20186	205.091	17.40	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,300.49090	1.30049	1,317.85970	1.31786	1,300.491	17.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	553.41890	0.55342	543.04870	0.54305	553.419	13.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	356.71890	0.35672	366.94870	0.36695	356.719	13.90	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	543.18870	0.54319	533.01010	0.53301	543.189	13.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	368.58870	0.36859	379.01010	0.37901	368.589	13.95	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	530.53830	0.53054	520.60400	0.52060	530.538	14.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	383.83830	0.38384	394.50400	0.39450	383.838	14.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	670.40040	0.67040	657.95690	0.65796	670.400	13.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	245.80040	0.24580	253.95690	0.25396	245.800	13.34	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	591.02030	0.59102	579.95130	0.57995	591.020	13.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	316.42030	0.31642	325.95130	0.32595	316.420	13.71	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	577.27440	0.57727	566.45770	0.56646	577.274	13.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	330.57440	0.33057	340.35770	0.34036	330.574	13.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	1,798.59790	1.79860	1,778.99440	1.77899	1,798.598	14.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	23.99790		0.02400	24.99440	0.02499	23.998	14.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,241.91100		1.24191	1,223.89520	1.22390	1,241.911	13.62	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	67.31100		0.06731	69.89520	0.06990	67.311	13.62	0.00	0	100.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.40040		9.40040	9.37990	9.37990		15.41	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,191.42670		1.19143	1,178.40040	1.17840	1,191.427	14.30	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	341.02670		0.34103	348.50040	0.34850	341.027	14.30	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	702.99030		0.70299	695.98820	0.69599	702.990	15.78	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	902.59030		0.90259	916.08820	0.91609	902.590	15.78	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,593.93140		1.59393	1,578.21660	1.57822	1,593.931	14.58	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	193.53140		0.19353	198.31660	0.19832	193.531	14.58	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,255.35860		1.25536	1,241.69490	1.24169	1,255.359	14.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	304.95860		0.30496	311.79490	0.31179	304.959	14.23	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,223.08780		1.22309	1,209.74110	1.20974	1,223.088	14.26	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	322.68780		0.32269	329.84110	0.32984	322.688	14.26	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.18100		10.18100	10.16220	10.16220		17.01	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,587.40120		1.58740	1,592.62210	1.59262	1,587.401	15.37	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	556.40120		0.55640	580.42210	0.58042	556.401	15.37	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,558.44730		1.55845	1,567.98020	1.56798	1,558.447	15.39	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	577.44730		0.57745	605.78020	0.60578	577.447	15.39	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,533.93700		1.53394	1,543.86740	1.54387	1,533.937	15.49	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	602.93700		0.60294	631.66740	0.63167	602.937	15.49	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.85500		8.85500	8.83590	8.83590		11.31	0.00	0	1,372.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	19,932.11210		0.19932	18,510.37520	0.18510	19,932.112	11.58	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	3,432.11210		0.03432	3,920.37520	0.03920	3,432.112	11.58	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	16,285.91540		0.16286	15,014.72440	0.15015	16,285.915	11.49	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	4,785.91540		0.04786	5,424.72440	0.05425	4,785.915	11.49	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	15,599.21030		0.15599	14,360.30000	0.14360	15,599.210	11.48	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	5,099.21030		0.05099	5,770.30000	0.05770	5,099.210	11.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	14,927.40540		0.14927	13,721.47160	0.13721	14,927.405	11.46	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	5,427.40540		0.05427	6,131.47160	0.06131	5,427.405	11.46	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	4,171.11300		0.04171	3,777.34580	0.03777	4,171.113	12.47	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	20,671.11300		0.20671	22,187.34580	0.22187	20,671.113	12.47	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			8.96000	8.96000		8.94070	8.94070		12.43	0.00	0	5.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	35,350.21000		0.35350	34,205.46810	0.34205	35,350.210	12.16	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	14,350.21000		0.14350	15,135.46810	0.15135	14,350.210	12.16	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	34,750.37890		0.34750	33,623.64260	0.33624	34,750.379	12.17	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	14,750.37890		0.14750	15,553.64260	0.15554	14,750.379	12.17	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	35,956.90930		0.35957	34,794.05060	0.34794	35,956.909	12.15	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	13,956.90930		0.13957	14,724.05060	0.14724	13,956.909	12.15	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.07070	9.07070		9.05090	9.05090		13.42	0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	44,077.90370		0.44078	43,056.82010	0.43057	44,077.904	13.09	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	27,007.90370		0.27008	27,966.82010	0.27967	27,007.904	13.09	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	43,579.85820		0.43580	42,571.50420	0.42572	43,579.858	13.11	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	27,509.85820		0.27510	28,481.50420	0.28482	27,509.858	13.11	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	44,580.83420		0.44581	43,547.00110	0.43547	44,580.834	13.06	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	26,510.83420		0.26511	27,457.00110	0.27457	26,510.834	13.06	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			13.44610	13.44610		13.35530	13.35530		9.89	29,110,806.50	2,165	13,559.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	190.29390		0.19029	127.30480	0.12730	190.294	10.43	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	84.19390		0.08419	112.00480	0.11200	84.194	10.43	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	183.54420		0.18354	121.51660	0.12152	183.544	10.38	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	87.44420		0.08744	116.21660	0.11622	87.444	10.38	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	176.90180		0.17690	117.31110	0.11731	176.902	10.33	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	90.80180		0.09080	122.01110	0.12201	90.802	10.33	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	5.69210		0.00569	3.91700	0.00392	5.692	15.48	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	959.59210		0.95959	1,048.61700	1.04862	959.592	15.48	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	92.92570		0.09293	63.77290	0.06377	92.926	10.37	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
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	176.82570		0.17683	238.47290	0.23847	176.826	10.37		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	51.45080		0.05145	34.74400	0.03474	51.451	11.38		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	305.35080		0.30535	379.44400	0.37944	305.351	11.38		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	26.06960		0.02607	17.57140	0.01757	26.070	12.57		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	479.96960		0.47997	562.27140	0.56227	479.970	12.57		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			13.59970		13.59970	13.50750	13.50750		10.45		4,487,901.00	330	2,975.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	55.26220		0.05526	49.70070	0.04970	55.262	12.90		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	1,255.56220		1.25556	1,342.20070	1.34220	1,255.562	12.90		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	30.50950		0.03051	29.25640	0.02926	30.509	14.17		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,730.80950		1.73081	1,821.75640	1.82176	1,730.810	14.17		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	113.98740		0.11399	100.54070	0.10054	113.987	12.31		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	854.28740		0.85429	933.04070	0.93304	854.287	12.31		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	103.87350		0.10387	91.78040	0.09178	103.874	12.39		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	904.17350		0.90417	984.28040	0.98428	904.174	12.39		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	70.15120		0.07015	62.59670	0.06260	70.151	12.71		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	1,120.45120		1.12045	1,205.09670	1.20510	1,120.451	12.71		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	238.67110		0.23867	213.31690	0.21332	238.671	10.94		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	428.97110		0.42897	495.81690	0.49582	428.971	10.94		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	235.47990		0.23548	210.48270	0.21048	235.480	10.96		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	435.77990		0.43578	502.98270	0.50298	435.780	10.96		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	232.32870		0.23233	207.68980	0.20769	232.329	10.99		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	442.62870		0.44263	510.18980	0.51019	442.629	10.99		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	1,616.97260		1.61697	1,528.12140	1.52812	1,616.973	13.55		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	17.27260		0.01727	20.62140	0.02062	17.273	13.55		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	673.63290		0.67363	608.33290	0.60833	673.633	9.57		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	73.93290		0.07393	100.83290	0.10083	73.933	9.57		0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			13.76380		13.76380	13.66900	13.66900		10.93		0.00	0	500.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	192.68210		0.19268	188.89840	0.18890	192.682	13.03		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	1,178.88210		1.17888	1,269.89840	1.26990	1,178.882	13.03	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	191.07910		0.19108	187.40670	0.18741	191.079	13.05	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	1,187.27910		1.18728	1,278.40670	1.27841	1,187.279	13.05	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	194.30070		0.19430	190.40410	0.19040	194.301	13.01	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	1,170.50070		1.17050	1,261.40410	1.26140	1,170.501	13.01	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			13.91950		13.91950	13.82130	13.82130		11.45	0.00	0	31.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	302.29650		0.30230	302.11870	0.30212	302.297	13.35	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,282.79650		1.28280	1,380.81870	1.38082	1,282.796	13.35	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	300.46340		0.30046	300.36900	0.30037	300.463	13.37	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,290.96340		1.29096	1,389.06900	1.38907	1,290.963	13.37	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	304.13950		0.30414	303.88150	0.30388	304.140	13.34	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,274.63950		1.27464	1,372.58150	1.37258	1,274.639	13.34	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09630		0.09630	0.09400	0.09400		19.19	0.00	0	24,041.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	639.82750		0.00640	427.76220	0.00428	639.828	18.34	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	9.82750		0.00010	27.76220	0.00028	9.828	18.34	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	49.38610		0.00049	17.32140	0.00017	49.386	19.19	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	419.38610		0.00419	617.32140	0.00617	419.386	19.19	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	1.46780		0.00001	0.57030	0.00001	1.468	23.52	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,371.46780		0.01371	1,600.57030	0.01601	1,371.468	23.52	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09750		0.09750	0.09520	0.09520		18.53	2,145.00	22	13,618.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	858.10720		0.00858	675.27560	0.00675	858.107	18.09	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	108.10720		0.00108	155.27560	0.00155	108.107	18.09	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	284.43770		0.00284	204.90550	0.00205	284.438	18.53	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	534.43770		0.00534	684.90550	0.00685	534.438	18.53	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	82.82480		0.00083	56.87420	0.00057	82.825	20.56	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,332.82480		0.01333	1,536.87420	0.01537	1,332.825	20.56	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.60470		11.60470	11.73820	11.73820		11.49	68,374,892.40	5,892	34,306.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	609.72330		0.60972	741.64270	0.74164	609.723	12.81	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	5.02330		0.00502	3.44270	0.00344	5.023	12.81	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	600.06670		0.60007	731.77140	0.73177	600.067	12.79	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	5.36670		0.00537	3.57140	0.00357	5.367	12.79	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	1.96710		0.00197	3.95040	0.00395	1.967	16.25	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	1,037.26710		1.03727	905.75040	0.90575	1,037.267	16.25	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	639.14570		0.63915	771.28770	0.77129	639.146	13.06	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	4.44570		0.00445	3.08770	0.00309	4.446	13.06	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	619.52190		0.61952	751.51940	0.75152	619.522	12.89	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	4.82190		0.00482	3.31940	0.00332	4.822	12.89	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.75130		11.75130	11.88530	11.88530		12.45	10,176,625.80	866	37,381.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	510.41850		0.51042	605.75450	0.60575	510.418	12.06	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	159.11850		0.15912	120.45450	0.12045	159.119	12.06	0.00	0	300.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	297.59860		0.29760	365.76360	0.36576	297.599	12.58	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	346.29860		0.34630	280.46360	0.28046	346.299	12.58	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	116.28910		0.11629	145.23360	0.14523	116.289	14.39	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	864.98910		0.86499	759.93360	0.75993	864.989	14.39	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	619.55120		0.61955	725.93870	0.72594	619.551	11.88	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	108.25120		0.10825	80.63870	0.08064	108.251	11.88	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	612.35550		0.61236	717.91950	0.71792	612.356	11.89	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	111.05550		0.11106	82.61950	0.08262	111.055	11.89	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	605.20680		0.60521	709.93590	0.70994	605.207	11.91	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	113.90680		0.11391	84.63590	0.08464	113.907	11.91	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			11.90640		11.90640	12.04040	12.04040		13.28	0.00	0	14,470.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	348.38520		0.34839	398.01320	0.39801	348.385	14.00	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	691.98520		0.69199	607.61320	0.60761	691.985	14.00	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	319.52790		0.31953	365.63150	0.36563	319.528	14.20	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	763.12790		0.76313	675.23150	0.67523	763.128	14.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	211.17750	0.21118	242.15760	0.24216	211.178	15.29	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	1,154.77750	1.15478	1,051.75760	1.05176	1,154.778	15.29	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	436.71690	0.43672	498.11530	0.49812	436.717	13.47	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	520.31690	0.52032	447.71530	0.44772	520.317	13.47	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	432.93110	0.43293	493.65920	0.49366	432.931	13.49	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	526.53110	0.52653	453.25920	0.45326	526.531	13.49	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	429.18130	0.42918	489.23740	0.48924	429.181	13.51	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	532.78130	0.53278	458.83740	0.45884	532.781	13.51	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.05310	12.05310	12.18560	12.18560		13.92	301,327.50	25	485.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,069.74790	1.06975	1,169.98170	1.16998	1,069.748	13.06	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	216.64790	0.21665	184.38170	0.18438	216.648	13.06	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	903.82710	0.90383	995.82090	0.99582	903.827	13.06	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	293.72710	0.29373	253.22090	0.25322	293.727	13.06	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	873.98570	0.87399	961.91400	0.96191	873.986	13.13	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	313.88570	0.31389	269.31400	0.26931	313.886	13.13	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	845.29740	0.84530	928.68270	0.92868	845.297	13.20	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	335.19740	0.33520	286.08270	0.28608	335.197	13.20	0.00	0	0.00
2025	On 02/05/2013	Bond Future			113.70492	113.70492	113.70695	113.70695			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	291.25000	0.29125	293.28000	0.29328	291.250		0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 02/05/2013	Bond Future			112.32692	112.32692	112.32671	112.32671			0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Call	722.44000	0.72244	722.23000	0.72223	722.440		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			119.66232	119.66232	119.66172	119.66172			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	2,064.50000	2.06450	2,063.90000	2.06390	2,064.500		0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			497.97700		497.97700	498.17900	498.17900				0.00	0	12.00
AL7T	On 01/08/2013	Index Future			504.56500		504.56500	504.77100	504.77100				0.00	0	0.00
AL7T	On 07/11/2013	Index Future			511.83900		511.83900	512.04900	512.04900				0.00	0	0.00
ALBI	On 02/05/2013	Index Future			442.79500		442.79500	443.51900	443.51900				0.00	0	925.00
ALBI	On 01/08/2013	Index Future			448.65200		448.65200	449.38700	449.38700				0.00	0	79.00
ALBI	On 07/11/2013	Index Future			455.12000		455.12000	455.86700	455.86700				0.00	0	85.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.06850		9.06850	9.08560	9.08560		7.53		4,534,250.00	500	13,015.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	559.09470		0.55909	576.12870	0.57613	559.095	11.23		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	0.59470		0.00059	0.52870	0.00053	0.595	11.23		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	749.98970		0.74999	767.08220	0.76708	749.990	12.23		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	0.08970		0.00009	0.08220	0.00008	0.090	12.23		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	700.04760		0.70005	717.13410	0.71713	700.048	11.97		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	0.14760		0.00015	0.13410	0.00013	0.148	11.97		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	650.14240		0.65014	667.21830	0.66722	650.142	11.71		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	0.24240		0.00024	0.21830	0.00022	0.242	11.71		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.11500		9.11500	9.13190	9.13190		9.23		5,013,250.00	550	12,178.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	427.72240		0.42772	435.73410	0.43573	427.722	9.40		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	52.72240		0.05272	43.83410	0.04383	52.722	9.40		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	419.81910		0.41982	427.68940	0.42769	419.819	9.39		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	54.81910		0.05482	45.78940	0.04579	54.819	9.39		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	411.97820		0.41198	419.71050	0.41971	411.978	9.39		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	56.97820		0.05698	47.81050	0.04781	56.978	9.39		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.16830		9.16830	9.18240	9.18240		10.16		0.00	0	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	423.74430		0.42374	426.53110	0.42653	423.744	10.02		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	155.44430		0.15544	144.13110	0.14413	155.444	10.02		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	417.50160		0.41750	420.22030	0.42022	417.502	10.02	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	159.20160		0.15920	147.82030	0.14782	159.202	10.02	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	229.26050		0.22926	226.63860	0.22664	229.260	10.60	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	360.96050		0.36096	344.23860	0.34424	360.961	10.60	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	489.33600		0.48934	492.90420	0.49290	489.336	9.96	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	121.03600		0.12104	110.50420	0.11050	121.036	9.96	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	430.04520		0.43005	432.90190	0.43290	430.045	10.01	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	151.74520		0.15175	140.50190	0.14050	151.745	10.01	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.21900		9.21900	9.22940	9.22940		10.85	0.00	0	685.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	273.00270		0.27300	267.71680	0.26772	273.003	11.49	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	514.00270		0.51400	498.31680	0.49832	514.003	11.49	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	270.00870		0.27001	264.67150	0.26467	270.009	11.52	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	521.00870		0.52101	505.27150	0.50527	521.009	11.52	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	267.04730		0.26705	261.66320	0.26166	267.047	11.54	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	528.04730		0.52805	512.26320	0.51226	528.047	11.54	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.97290		9.97290	9.67810	9.67810		13.38	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,779.19350		2.77919	2,498.46480	2.49846	2,779.193	12.90	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	56.29350		0.05629	70.36480	0.07036	56.294	12.90	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,732.79130		2.73279	2,452.85680	2.45286	2,732.791	12.86	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	59.89130		0.05989	74.75680	0.07476	59.891	12.86	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,686.57540		2.68658	2,407.46970	2.40747	2,686.575	12.82	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	63.67540		0.06368	79.36970	0.07937	63.675	12.82	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.62980		8.62980	8.61870	8.61870		9.12	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	68.92760		0.06893	65.29530	0.06530	68.928	9.17	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	79.12760		0.07913	86.59530	0.08660	79.128	9.17	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	63.93990		0.06394	61.26360	0.06126	63.940	9.12	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	84.13990		0.08414	92.56360	0.09256	84.140	9.12	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	59.93690		0.05994	57.43130	0.05743	59.937	9.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	90.13690		0.09014	98.73130	0.09873	90.137	9.17	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.73210		8.73210	8.70360	8.70360		11.87	209,570.40	24	50.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	147.58800		0.14759	138.89860	0.13890	147.588	12.37	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	355.48800		0.35549	375.29860	0.37530	355.488	12.37	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	144.58280		0.14458	136.04640	0.13605	144.583	12.40	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	362.48280		0.36248	382.44640	0.38245	362.483	12.40	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	141.63360		0.14163	133.24990	0.13325	141.634	12.42	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	369.53360		0.36953	389.64990	0.38965	369.534	12.42	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.04430		0.04430	0.04030	0.04030			0.00	0	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.01380		0.01380	0.01250	0.01250			0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.08200		0.08200	-0.08550	-0.08550			0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.08640		0.08640	-0.07740	-0.07740			0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.03890		0.03890	0.03510	0.03510			0.00	0	67,300.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.02210		0.02210	0.01990	0.01990			0.00	0	70,400.00
CF CANDO CACS	On 26/02/2013	Can-Do Future			0.00000		0.00000	156.98300	156.98300			0.00	40	0.00
CF CANDO CACT	On 26/02/2013	Can-Do Future			10,000.00000	10,000.00000	10,000.00000	10,000.00000	10,000.00000			0.00	0	0.00
CF CANDO CACU	On 26/02/2013	Can-Do Future			0.10640		0.10640	0.12200	0.12200			0.00	88,000	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.08100		0.08100	0.07720	0.07720			0.00	0	5,000.00
CF CANDO CACW	On 26/02/2013	Can-Do Future			0.11640		0.11640	0.13560	0.13560			0.00	34,000	0.00
CF CANDO CACX	On 01/03/2013	Can-Do Future			1,237.90670	1,237.90670	2,977.65310	2,977.65310				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			9.51950		9.51950	9.53280	9.53280		10.37	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	388.73860		0.38874	403.08880	0.40309	388.739	12.20	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	9.23860		0.00924	10.28880	0.01029	9.239	12.20	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	379.39040		0.37939	393.83210	0.39383	379.390	12.15	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	9.89040		0.00989	11.03210	0.01103	9.890	12.15	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	370.08440		0.37008	384.62270	0.38462	370.084	12.09	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	10.58440		0.01058	11.82270	0.01182	10.584	12.09	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.63230		9.63230	9.65640	9.65640		12.19	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	299.50010		0.29950	322.82860	0.32283	299.500	12.05	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	207.20010		0.20720	206.42860	0.20643	207.200	12.05	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	294.34770		0.29435	317.57900	0.31758	294.348	12.06	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	212.04770		0.21205	211.17900	0.21118	212.048	12.06	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	289.25820		0.28926	312.38980	0.31239	289.258	12.08	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	216.95820		0.21696	215.98980	0.21599	216.958	12.08	0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry			9.05660		9.05660	9.07440	9.07440		7.61	0.00	5,000	5,000.00
DAAD	On 01/03/2013	Any day expiry	9.07	Call	20.14660		0.02015	0.00000	0.00000	20.147	8.02	0.00	8,000	8,000.00
DAAD	On 01/03/2013	Any day expiry	9.07	Put	33.54660		0.03355	0.00000	0.00000	33.547	8.02	0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.13	Call	6.84580		0.00685	13.52320	0.01352	6.846	9.26	0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.13	Put	80.24580		0.08025	69.12320	0.06912	80.246	9.26	0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.14	Call	5.70950		0.00571	11.60960	0.01161	5.710	9.47	0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.14	Put	89.10950		0.08911	77.20960	0.07721	89.110	9.47	0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.15	Call	4.76550		0.00477	9.96030	0.00996	4.766	9.68	0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.15	Put	98.16550		0.09817	85.56030	0.08556	98.165	9.68	0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.16	Call	3.98170		0.00398	8.54220	0.00854	3.982	9.88	0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.16	Put	107.38170		0.10738	94.14220	0.09414	107.382	9.88	0.00	0	5,000.00
DACA	On 11/03/2013	Any day expiry			8.62170		8.62170	8.62000	8.62000		8.71	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.60	Call	67.95030		0.06795	0.00000	0.00000	67.950	8.71	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	Put	46.25030		0.04625	0.00000	0.00000	46.250	8.71	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.64	Call	49.76430		0.04976	0.00000	0.00000	49.764	9.00	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.64	Put	68.06430		0.06806	0.00000	0.00000	68.064	9.00	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.65	Call	45.89310		0.04589	0.00000	0.00000	45.893	9.07	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.65	Put	74.19310		0.07419	0.00000	0.00000	74.193	9.07	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.66	Call	42.27470		0.04227	0.00000	0.00000	42.275	9.14	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.66	Put	80.57470		0.08057	0.00000	0.00000	80.575	9.14	0.00	0	0.00
DAEU	On 01/03/2013	Any day expiry			11.57710	11.57710		11.71010	11.71010		12.47	0.00	0	0.00
DAEU	On 01/03/2013	Any day expiry	11.79	Call	9.62610		0.00963	35.33940	0.03534	9.626	16.59	0.00	0	0.00
DAEU	On 01/03/2013	Any day expiry	11.79	Put	222.52610		0.22253	115.23940	0.11524	222.526	16.59	0.00	0	0.00
DAEU	On 01/03/2013	Any day expiry	11.80	Call	8.89220		0.00889	32.86240	0.03286	8.892	16.76	0.00	0	0.00
DAEU	On 01/03/2013	Any day expiry	11.80	Put	231.79220		0.23179	122.76240	0.12276	231.792	16.76	0.00	0	0.00
DAEU	On 01/03/2013	Any day expiry	11.81	Call	8.21760		0.00822	30.55260	0.03055	8.218	16.93	0.00	0	0.00
DAEU	On 01/03/2013	Any day expiry	11.81	Put	241.11760		0.24112	130.45260	0.13045	241.118	16.93	0.00	0	0.00
DAEU	On 01/03/2013	Any day expiry	11.72	Call	16.94590		0.01695	58.20140	0.05820	16.946	15.39	0.00	0	5,000.00
DAEU	On 01/03/2013	Any day expiry	11.72	Put	159.84590		0.15985	68.10140	0.06810	159.846	15.39	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry			11.58700	11.58700		11.72030	11.72030		11.82	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.81	Call	24.03200		0.02403	59.36320	0.05936	24.032	13.31	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.81	Put	247.03200		0.24703	149.06320	0.14906	247.032	13.31	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.95	Call	10.29000		0.01029	27.83870	0.02784	10.290	14.31	0.00	0	5,000.00
DAEU	On 07/03/2013	Any day expiry	11.95	Put	373.29000		0.37329	257.53870	0.25754	373.290	14.31	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.75	Call	34.29010		0.03429	80.49810	0.08050	34.290	12.89	0.00	0	5,000.00
DAEU	On 07/03/2013	Any day expiry	11.75	Put	197.29010		0.19729	110.19810	0.11020	197.290	12.89	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.79	Call	27.07730		0.02708	65.81110	0.06581	27.077	13.17	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.79	Put	230.07730		0.23008	135.51110	0.13551	230.077	13.17	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.80	Call	25.51180		0.02551	62.51580	0.06252	25.512	13.24	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.80	Put	238.51180		0.23851	142.21580	0.14222	238.512	13.24	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.01630	12.01630		12.14930	12.14930		13.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 21/11/2013	Any day expiry	11.89	Call	620.50030		0.62050	686.33240	0.68633	620.500	13.59	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	494.20030		0.49420	427.03240	0.42703	494.200	13.59	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	615.95050		0.61595	681.39630	0.68140	615.951	13.61	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	499.65050		0.49965	432.09630	0.43210	499.651	13.61	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	611.43480		0.61143	676.49130	0.67649	611.435	13.62	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	505.13480		0.50513	437.19130	0.43719	505.135	13.62	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry				13.42150	13.42150	13.33000	13.33000		9.97	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	11.32	Call	2,101.50000		2.10150	0.00000	0.00000	2,101.500	19.75	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	19.75	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.32	Call	135.73560		0.13574	0.00000	0.00000	135.736	10.85	0.00	4,000	4,000.00
DAGB	On 04/03/2013	Any day expiry	13.32	Put	34.23560		0.03424	0.00000	0.00000	34.236	10.85	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.34	Call	120.64760		0.12065	0.00000	0.00000	120.648	10.63	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.34	Put	39.14760		0.03915	0.00000	0.00000	39.148	10.63	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.35	Call	113.34910		0.11335	0.00000	0.00000	113.349	10.52	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.35	Put	41.84910		0.04185	0.00000	0.00000	41.849	10.52	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.36	Call	106.22530		0.10623	0.00000	0.00000	106.225	10.41	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.36	Put	44.72530		0.04473	0.00000	0.00000	44.725	10.41	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry				7.31730	7.31730	7.39340	7.39340		12.96	0.00	10,000	28,000.00
DANZ	On 28/02/2013	Any day expiry	7.33	Call	23.63850		0.02364	0.00000	0.00000	23.638	13.67	0.00	16,000	16,000.00
DANZ	On 28/02/2013	Any day expiry	7.33	Put	36.33850		0.03634	0.00000	0.00000	36.338	13.67	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.37	Call	12.05020		0.01205	0.00000	0.00000	12.050	14.60	0.00	12,000	12,000.00
DANZ	On 28/02/2013	Any day expiry	7.37	Put	64.75020		0.06475	0.00000	0.00000	64.750	14.60	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.40	Call	7.05120		0.00705	29.39720	0.02940	7.051	15.30	0.00	0	8,000.00
DANZ	On 28/02/2013	Any day expiry	7.40	Put	89.75120		0.08975	35.99720	0.03600	89.751	15.30	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.46	Call	2.32400		0.00232	12.55880	0.01256	2.324	16.71	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.46	Put	145.02400		0.14502	79.15880	0.07916	145.024	16.71	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.52	Call	0.76240		0.00076	5.25220	0.00525	0.762	18.11	0.00	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	Put	203.46240		0.20346	131.85220	0.13185	203.462	18.11	0.00	0	4,000.00
DANZ	On 28/02/2013	Any day expiry	7.55	Call	0.44120		0.00044	3.41970	0.00342	0.441	18.82	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.55	Put	233.14120		0.23314	160.01970	0.16002	233.141	18.82	0.00	0	14,000.00
DANZ	On 28/02/2013	Any day expiry	7.41	Call	5.87510		0.00588	25.61780	0.02562	5.875	15.54	0.00	0	8,000.00
DANZ	On 28/02/2013	Any day expiry	7.41	Put	98.57510		0.09858	42.21780	0.04222	98.575	15.54	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.44	Call	3.37420		0.00337	16.76360	0.01676	3.374	16.24	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.44	Put	126.07420		0.12607	63.36360	0.06336	126.074	16.24	0.00	0	0.00
DANZ	On 28/02/2013	Any day expiry	7.45	Call	2.80070		0.00280	14.51560	0.01452	2.801	16.47	0.00	0	10,000.00
DANZ	On 28/02/2013	Any day expiry	7.45	Put	135.50070		0.13550	71.11560	0.07112	135.501	16.47	0.00	0	10,000.00
DAUS	On 26/02/2013	Any day expiry			8.83350		8.83350	8.88410	8.88410		12.56	0.00	100,000	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	983.50000		0.98350	1,034.10000	1.03410	983.500	12.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	0.00000		0.00000	0.00000	0.00000	0.000	12.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	833.50000		0.83350	884.10000	0.88410	833.500	12.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	12.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Call	733.50000		0.73350	784.10000	0.78410	733.500	12.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Put	0.00000		0.00000	0.00000	0.00000	0.000	12.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.80	Call	33.50000		0.03350	85.05730	0.08506	33.500	12.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.80	Put	0.00000		0.00000	0.95730	0.00096	0.000	12.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	0.00000		0.00000	1.68910	0.00169	0.000	12.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	186.50000		0.18650	137.58910	0.13759	186.500	12.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.35	Call	0.00000		0.00000	0.01760	0.00002	0.000	12.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.35	Put	516.50000		0.51650	465.91760	0.46592	516.500	12.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.70	Call	133.50000		0.13350	184.15300	0.18415	133.500	12.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.70	Put	0.00000		0.00000	0.05300	0.00005	0.000	12.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	113.50000		0.11350	164.18970	0.16419	113.500	12.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	0.00000		0.00000	0.08970	0.00009	0.000	12.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.75	Call	83.50000		0.08350	134.30760	0.13431	83.500	12.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.75	Put	0.00000		0.00000	0.20760	0.00021	0.000	12.56	0.00	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 26/02/2013	Any day expiry	8.60	Call	233.50000		0.23350	284.10550	0.28411	233.500	12.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	0.00000		0.00000	0.00550	0.00001	0.000	12.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	223.50000		0.22350	274.10680	0.27411	223.500	12.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	0.00000		0.00000	0.00680	0.00001	0.000	12.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	213.50000		0.21350	264.10830	0.26411	213.500	12.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	0.00000		0.00000	0.00830	0.00001	0.000	12.56	0.00	0	0.00
DAUS	On 27/02/2013	Any day expiry			8.83470		8.83470	8.80000	8.80000		12.59	0.00	0	0.00
DAUS	On 27/02/2013	Any day expiry	8.80	Call	47.09940		0.04710	0.00000	0.00000	47.099	14.21	0.00	0	0.00
DAUS	On 27/02/2013	Any day expiry	8.80	Put	12.39940		0.01240	0.00000	0.00000	12.399	14.21	0.00	0	0.00
DAUS	On 27/02/2013	Any day expiry	8.81	Call	39.81300		0.03981	0.00000	0.00000	39.813	13.89	0.00	0	0.00
DAUS	On 27/02/2013	Any day expiry	8.81	Put	15.11300		0.01511	0.00000	0.00000	15.113	13.89	0.00	0	0.00
DAUS	On 27/02/2013	Any day expiry	8.79	Call	54.83580		0.05484	0.00000	0.00000	54.836	14.54	0.00	0	0.00
DAUS	On 27/02/2013	Any day expiry	8.79	Put	10.13580		0.01014	0.00000	0.00000	10.136	14.54	0.00	0	0.00
DAUS	On 01/03/2013	Any day expiry			8.83470		8.83470	8.81560	8.81560		12.55	0.00	0	0.00
DAUS	On 01/03/2013	Any day expiry	8.91	Call	15.97940		0.01598	15.24280	0.01524	15.979	13.62	0.00	0	0.00
DAUS	On 01/03/2013	Any day expiry	8.91	Put	91.27940		0.09128	109.64280	0.10964	91.279	13.62	0.00	0	0.00
DAUS	On 01/03/2013	Any day expiry	8.93	Call	12.43690		0.01244	12.05120	0.01205	12.437	13.97	0.00	0	50,000.00
DAUS	On 01/03/2013	Any day expiry	8.93	Put	107.73690		0.10774	126.45120	0.12645	107.737	13.97	0.00	0	0.00
DAUS	On 01/03/2013	Any day expiry	8.89	Call	20.45150		0.02045	19.21020	0.01921	20.452	13.26	0.00	0	0.00
DAUS	On 01/03/2013	Any day expiry	8.89	Put	75.75150		0.07575	93.61020	0.09361	75.751	13.26	0.00	0	0.00
DAUS	On 01/03/2013	Any day expiry	8.90	Call	18.08780		0.01809	17.12060	0.01712	18.088	13.44	0.00	0	0.00
DAUS	On 01/03/2013	Any day expiry	8.90	Put	83.38780		0.08339	101.52060	0.10152	83.388	13.44	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry			8.86460		8.86460	8.84550	8.84550		11.25	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	15.05570		0.01506	14.24540	0.01425	15.056	14.34	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	500.45570		0.50046	518.74540	0.51875	500.456	14.34	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	54.34390		0.05434	50.04730	0.05005	54.344	12.40	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	229.74390		0.22974	244.54730	0.24455	229.744	12.40	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	52.11080		0.05211	48.01030	0.04801	52.111	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
DAUS	On 26/03/2013	Any day expiry	9.05	Put	237.51080		0.23751	252.51030	0.25251	237.511	12.46	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	49.96490		0.04996	46.05460	0.04605	49.965	12.52	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	245.36490		0.24536	260.55460	0.26055	245.365	12.52	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	865.05360		0.86505	845.99870	0.84600	865.054	14.14	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	0.45360		0.00045	0.49870	0.00050	0.454	14.14	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	765.46810		0.76547	746.45170	0.74645	765.468	13.57	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	0.86810		0.00087	0.95170	0.00095	0.868	13.57	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	59.08570		0.05909	54.37720	0.05438	59.086	12.27	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	214.48570		0.21449	228.87720	0.22888	214.486	12.27	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			8.90190		8.90190	8.88270	8.88270		11.56	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	109.70840		0.10971	103.56190	0.10356	109.708	12.34	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	267.80840		0.26781	280.86190	0.28086	267.808	12.34	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	51.63250		0.05163	49.12850	0.04913	51.633	13.74	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	499.73250		0.49973	516.42850	0.51643	499.733	13.74	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	121.77480		0.12177	114.92850	0.11493	121.775	12.14	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	239.87480		0.23987	252.22850	0.25223	239.875	12.14	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	115.58950		0.11559	109.09780	0.10910	115.590	12.24	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	253.68950		0.25369	266.39780	0.26640	253.690	12.24	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	112.61150		0.11261	106.29400	0.10629	112.611	12.29	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	260.71150		0.26071	273.59400	0.27359	260.712	12.29	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	905.06190		0.90506	886.02900	0.88603	905.062	12.90	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	3.16190		0.00316	3.32900	0.00333	3.162	12.90	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	806.99130		0.80699	788.07570	0.78808	806.991	12.54	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	5.09130		0.00509	5.37570	0.00538	5.091	12.54	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			8.93990		8.93990	8.92080	8.92080		12.11	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	173.80330		0.17380	168.59130	0.16859	173.803	12.54	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	283.90330		0.28390	297.79130	0.29779	283.903	12.54	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	170.47760		0.17048	165.38330	0.16538	170.478	12.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/05/2013	Any day expiry	9.06	Put	290.57760		0.29058	304.58330	0.30458	290.578	12.58	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	97.80150		0.09780	95.27600	0.09528	97.801	13.81	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	507.90150		0.50790	524.47600	0.52448	507.902	13.81	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	852.92220		0.85292	834.85310	0.83485	852.922	12.52	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	13.02220		0.01302	14.05310	0.01405	13.022	12.52	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	177.19330		0.17719	171.86330	0.17186	177.193	12.49	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	277.29330		0.27729	291.06330	0.29106	277.293	12.49	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			8.97410		8.97410	8.95480	8.95480		12.55	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	226.50560		0.22651	219.81020	0.21981	226.506	12.96	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	312.40560		0.31241	325.01020	0.32501	312.406	12.96	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	143.60410		0.14360	139.96940	0.13997	143.604	14.04	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	519.50410		0.51950	535.16940	0.53517	519.504	14.04	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	896.51990		0.89652	878.21330	0.87821	896.520	12.70	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	22.41990		0.02242	23.41330	0.02341	22.420	12.70	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	233.78520		0.23379	226.83370	0.22683	233.785	12.89	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	299.68520		0.29969	312.03370	0.31203	299.685	12.89	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	230.11680		0.23012	223.29300	0.22329	230.117	12.92	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	306.01680		0.30602	318.49300	0.31849	306.017	12.92	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.00470		9.00470	8.98530	8.98530		12.91	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	224.54050		0.22454	218.27390	0.21827	224.540	13.61	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	419.84050		0.41984	432.97390	0.43297	419.841	13.61	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	221.49740		0.22150	215.33530	0.21534	221.497	13.65	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	426.79740		0.42680	440.03530	0.44004	426.797	13.65	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	104.17660		0.10418	102.09200	0.10209	104.177	15.83	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	899.47660		0.89948	916.79200	0.91679	899.477	15.83	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	227.62800		0.22763	221.25350	0.22125	227.628	13.58	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	412.92800		0.41293	425.95350	0.42595	412.928	13.58	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.00940		9.00940	8.99000	8.99000		12.96	0.00	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 26/07/2013	Any day expiry	9.35	Call	189.81440		0.18981	184.84160	0.18484	189.814	14.18	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	530.41440		0.53041	544.84160	0.54484	530.414	14.18	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	287.24950		0.28725	278.93990	0.27894	287.250	13.10	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	317.84950		0.31785	328.93990	0.32894	317.850	13.10	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	283.40310		0.28340	275.21840	0.27522	283.403	13.14	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	324.00310		0.32400	335.21840	0.33522	324.003	13.14	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	279.61080		0.27961	271.54790	0.27155	279.611	13.17	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	330.21080		0.33021	341.54790	0.34155	330.211	13.17	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	941.29170		0.94129	922.86740	0.92287	941.292	12.78	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	31.89170		0.03189	32.86740	0.03287	31.892	12.78	0.00	0	7,500.00
DAUS	On 31/07/2013	Any day expiry			9.01530		9.01530	8.99590	8.99590		12.98	0.00	0	25,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	269.60190		0.26960	261.97260	0.26197	269.602	13.36	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	364.30190		0.36430	376.07260	0.37607	364.302	13.36	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	276.78740		0.27679	268.92500	0.26892	276.787	13.29	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	351.48740		0.35149	363.02500	0.36303	351.487	13.29	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	273.17030		0.27317	265.42490	0.26542	273.170	13.33	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	357.87030		0.35787	369.52490	0.36952	357.870	13.33	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.04590		9.04590	9.02640	9.02640		13.20	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	245.99820		0.24600	239.97200	0.23997	245.998	14.08	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	510.09820		0.51010	523.57200	0.52357	510.098	14.08	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	138.46130		0.13846	135.60430	0.13560	138.461	15.92	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	932.56130		0.93256	949.20430	0.94920	932.561	15.92	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	266.78810		0.26679	260.13180	0.26013	266.788	13.84	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	460.88810		0.46089	473.73180	0.47373	460.888	13.84	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	251.74780		0.25175	245.54700	0.24555	251.748	14.01	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	495.84780		0.49585	509.14700	0.50915	495.848	14.01	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	248.85450		0.24885	242.74020	0.24274	248.855	14.05	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	502.95450		0.50295	516.34020	0.51634	502.954	14.05	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry			9.07890		9.07890	9.05910	9.05910		13.48	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	167.05280		0.16705	164.04720	0.16405	167.053	16.13	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	968.15280		0.96815	984.94720	0.98495	968.153	16.13	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	297.65720		0.29766	291.41270	0.29141	297.657	14.23	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	508.75720		0.50876	522.31270	0.52231	508.757	14.23	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	294.56800		0.29457	288.40510	0.28841	294.568	14.26	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	515.66800		0.51567	529.30510	0.52931	515.668	14.26	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	291.51430		0.29151	285.42970	0.28543	291.514	14.29	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	522.61430		0.52261	536.32970	0.53633	522.614	14.29	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	300.78230		0.30078	294.45540	0.29446	300.782	14.20	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	501.88230		0.50188	515.35540	0.51536	501.882	14.20	0.00	0	1,200.00
DAUS	On 28/02/2014	Any day expiry			9.26580		9.26580	9.24450	9.24450		15.03	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	620.23950		0.62024	607.85390	0.60785	620.239	14.67	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	464.43950		0.46444	473.35390	0.47335	464.439	14.67	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	628.78000		0.62878	616.27340	0.61627	628.780	14.62	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	452.98000		0.45298	461.77340	0.46177	452.980	14.62	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	624.49350		0.62449	612.04750	0.61205	624.493	14.65	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	458.69350		0.45869	467.54750	0.46755	458.693	14.65	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.27470		9.27470	9.25340	9.25340		15.08	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	641.06520		0.64107	628.80430	0.62880	641.065	14.73	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	476.36520		0.47637	485.40430	0.48540	476.365	14.73	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	649.60480		0.64960	637.23020	0.63723	649.605	14.68	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	464.90480		0.46490	473.83020	0.47383	464.905	14.68	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	645.31730		0.64532	633.00150	0.63300	645.317	14.70	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	470.61730		0.47062	479.60150	0.47960	470.617	14.70	0.00	0	0.00
EL28	On 02/05/2013	Bond Future			113.66284		113.66284	113.66241	113.66241			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	346.66000		0.34666	346.23000	0.34623	346.660		0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.76903		89.11436	8.71383	89.58811			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	79,934.10000		79.93410	80,407.85000	80.40785	79,934.100		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			8.85559		90.29342	8.79870	90.77370			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	1,201.22000		1.20122	1,681.50000	1.68150	1,201.220		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	79,242.09000		79.24209	79,722.37000	79.72237	79,242.090		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			442.59600		442.59600	443.28800	443.28800			0.00	0	97.00
GOVI	On 02/05/2013	GOVI	432.99	Call	96,060.00000		9.60600	102,980.00000	10.29800	96,060.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Call	95,960.00000		9.59600	102,880.00000	10.28800	95,960.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Call	95,860.00000		9.58600	102,780.00000	10.27800	95,860.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI			448.45100		448.45100	449.15400	449.15400			0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	24,610.00000		2.46100	31,640.00000	3.16400	24,610.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	24,510.00000		2.45100	31,540.00000	3.15400	24,510.000		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	24,410.00000		2.44100	31,440.00000	3.14400	24,410.000		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	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			454.91600		454.91600	455.63000	455.63000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	89,260.00000		8.92600	96,400.00000	9.64000	89,260.000		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	89,160.00000		8.91600	96,300.00000	9.63000	89,160.000		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	89,060.00000		8.90600	96,200.00000	9.62000	89,060.000		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			200.85900		200.85900	200.86400	200.86400			0.00	0	459.00
IGOV	On 01/08/2013	Index Future			203.54100		203.54100	203.54700	203.54700			0.00	0	147.00
IGOV	On 07/11/2013	Index Future			206.50100		206.50100	206.50800	206.50800			0.00	0	7.00
ILBI	On 02/05/2013	Index Future			543.75300		543.75300	543.82800	543.82800			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			5.05000		94.95000	5.06000	94.94000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.03000		94.97000	5.04000	94.96000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.01000		94.99000	5.02000	94.98000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.98000		95.02000	4.98000	95.02000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			4.97000		95.03000	4.97000	95.03000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			4.96000		95.04000	4.97000	95.03000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			4.96000		95.04000	4.97000	95.03000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.00000		95.00000	5.00000	95.00000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.08000		94.92000	5.08000	94.92000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.19000		94.81000	5.20000	94.80000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.33000		94.67000	5.34000	94.66000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.48000		94.52000	5.49000	94.51000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.33110		7.33110	7.40750	7.40750		8.87		14,662,200.00	2,000	2,000.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	442.01860		0.44202	518.07180	0.51807	442.019	11.94		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	0.91860		0.00092	0.57180	0.00057	0.919	11.94		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	432.08710		0.43209	508.11390	0.50811	432.087	11.82		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	0.98710		0.00099	0.61390	0.00061	0.987	11.82		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	422.16140		0.42216	498.15950	0.49816	422.161	11.69		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	1.06140		0.00106	0.65950	0.00066	1.061	11.69		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.38390		7.38390	7.46100	7.46100		9.00		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	168.22090		0.16822	218.50830	0.21851	168.221	9.09		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	124.32090		0.12432	97.50830	0.09751	124.321	9.09		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	162.64720		0.16265	212.06790	0.21207	162.647	9.08		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	128.74720		0.12875	101.06790	0.10107	128.747	9.08		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	157.18160		0.15718	205.72330	0.20572	157.182	9.06		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	133.28160		0.13328	104.72330	0.10472	133.282	9.06		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.69078	108.95037	6.68617	108.98473			30,506,103.60	280	3,770.00
R023	On 02/05/2013	Bond Future	7.04	Call	2,562.57000	2.56257	2,596.93000	2.59693	2,562.570		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	2,634.79000	2.63479	2,669.15000	2.66915	2,634.790		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	2,706.95000	2.70695	2,741.31000	2.74131	2,706.950		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			6.73823	110.39186	6.73340	110.42703			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	3,922.04000	3.92204	3,957.21000	3.95721	3,922.040		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	3,991.41000	3.99141	4,026.58000	4.02658	3,991.410		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	4,060.72000	4.06072	4,095.89000	4.09589	4,060.720		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			5.22271	120.05409	5.23908	120.01413		1.64	0.00	0	19,469.00
R157	On 02/05/2013	Bond Future	5.34	Call	496.16000	0.49616	473.60000	0.47360	496.160	1.65	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	210.23000	0.21023	227.63000	0.22763	210.230	1.65	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	512.06000	0.51206	489.05000	0.48905	512.060	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	201.79000	0.20179	218.74000	0.21874	201.790	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	528.21000	0.52821	504.75000	0.50475	528.210	1.66	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	193.61000	0.19361	210.11000	0.21011	193.610	1.66	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.20066	121.64256	5.21906	121.60243		1.50	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	92,186.93000	92.18693	92,146.80000	92.14680	92,186.930	1.61	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	1.61	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.16863	116.58877	5.18993	116.54831		1.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 07/11/2013	Bond Future	5.59	Call	1,040.72000		1.04072	1,012.75000	1.01275	1,040.720	1.43	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	243.77000		0.24377	256.26000	0.25626	243.770	1.43	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	1,054.54000		1.05454	1,026.39000	1.02639	1,054.540	1.43	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	238.77000		0.23877	251.08000	0.25108	238.770	1.43	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	1,068.45000		1.06845	1,040.12000	1.04012	1,068.450	1.43	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	233.86000		0.23386	245.99000	0.24599	233.860	1.43	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			7.27153		131.55384	7.24659	131.80733		11.24	94,981,872.48	722	64,798.00
R186	On 02/05/2013	Bond Future	6.75	Call	668.01000		0.66801	733.64000	0.73364	668.010	11.08	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	6,117.74000		6.11774	5,929.88000	5.92988	6,117.740	11.08	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,138.99000		3.13899	3,307.92000	3.30792	3,138.990	11.32	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	1,944.38000		1.94438	1,859.82000	1.85982	1,944.380	11.32	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,197.30000		3.19730	3,367.73000	3.36773	3,197.300	11.33	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	1,902.57000		1.90257	1,819.51000	1.81951	1,902.570	11.33	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,256.17000		3.25617	3,428.09000	3.42809	3,256.170	11.34	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	1,861.43000		1.86143	1,779.86000	1.77986	1,861.430	11.34	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Call	5,550.80000		5.55080	5,764.42000	5.76442	5,550.800	11.53	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	820.50000		0.82050	780.63000	0.78063	820.500	11.53	0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.33270		128.00937	7.30689	128.26653		12.96	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	3,915.39000		3.91539	4,055.49000	4.05549	3,915.390	12.89	0.00	0	4,215.00
R186	On 01/08/2013	Bond Future	7.25	Put	4,741.96000		4.74196	4,624.90000	4.62490	4,741.960	12.89	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	118,736.96000		118.73696	118,994.12000	118.99412	118,736.960	13.50	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	13.50	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.39888		129.85499	7.37210	130.11612		12.67	0.00	0	480.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.15	Call	9,698.37000		9.69837	9,895.04000	9.89504	9,698.370	13.05	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,670.63000		2.67063	2,606.17000	2.60617	2,670.630	13.05	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	9,761.40000		9.76140	9,958.61000	9.95861	9,761.400	13.06	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,643.84000		2.64384	2,579.92000	2.57992	2,643.840	13.06	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	13,634.14000		13.63414	13,858.34000	13.85834	13,634.140	13.26	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,381.72000		1.38172	1,344.79000	1.34479	1,381.720	13.26	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	9,635.47000		9.63547	9,831.60000	9.83160	9,635.470	13.04	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,697.65000		2.69765	2,632.65000	2.63265	2,697.650	13.04	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			288.90385		288.90385	288.91045	288.91045			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	6,513.85000		6.51385	6,520.45000	6.52045	6,513.850		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	6,503.85000		6.50385	6,510.45000	6.51045	6,503.850		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	6,493.85000		6.49385	6,500.45000	6.50045	6,493.850		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.15922		108.80744	5.13098	108.85255		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	0.93	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,808.14000		1.80814	1,763.03000	1.76303	1,808.140	0.93	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	0.93	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
R201	On 02/05/2013	Bond Future	4.05	Put	1,791.81000		1.79181	1,746.70000	1.74670	1,791.810	0.93	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	0.93	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,775.47000		1.77547	1,730.36000	1.73036	1,775.470	0.93	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.12384		105.84289	5.08991	105.88891		0.92	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,597.21000		68.59721	68,643.23000	68.64323	68,597.210	1.00	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.00	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.04859		107.36887	5.00579	107.41578		0.81	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	167.06000		0.16706	184.48000	0.18448	167.060	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	450.97000		0.45097	421.48000	0.42148	450.970	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	170.89000		0.17089	188.58000	0.18858	170.890	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	443.80000		0.44380	414.58000	0.41458	443.800	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	174.78000		0.17478	192.75000	0.19275	174.780	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	436.69000		0.43669	407.75000	0.40775	436.690	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			215.47855		215.47855	215.47888	215.47888			0.00	0	49,417.00
R202	On 02/05/2013	Bond Future	211.04	Call	4,438.55000		4.43855	4,438.88000	4.43888	4,438.550		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	4,428.55000		4.42855	4,428.88000	4.42888	4,428.550		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	4,418.55000		4.41855	4,418.88000	4.41888	4,418.550		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.69589		110.90765	5.68574	110.94860		3.84	0.00	0	10,718.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,177.48000		1.17748	1,210.07000	1.21007	1,177.480	3.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 02/05/2013	Bond Future	5.89	Put	397.93000		0.39793	389.57000	0.38957	397.930	3.88	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,204.68000		1.20468	1,237.54000	1.23754	1,204.680	3.88	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	385.15000		0.38515	377.06000	0.37706	385.150	3.88	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,232.18000		1.23218	1,265.31000	1.26531	1,232.180	3.89	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	372.69000		0.37269	364.87000	0.36487	372.690	3.89	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.71779		112.37508	5.70684	112.41687		3.70	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	99,161.88000		99.16188	99,203.67000	99.20367	99,161.880	3.93	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	3.93	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.74411		109.83504	5.73220	109.87768		3.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,852.10000		1.85210	1,881.05000	1.88105	1,852.100	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	905.65000		0.90565	891.96000	0.89196	905.650	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,605.52000		107.60552	107,648.16000	107.64816	107,605.520	3.83	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	3.83	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,247.27000		1.24727	1,270.90000	1.27090	1,247.270	3.58	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,369.43000		1.36943	1,350.42000	1.35042	1,369.430	3.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,808.04000		1.80804	1,836.66000	1.83666	1,808.040	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	932.43000		0.93243	918.41000	0.91841	932.430	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,830.01000		1.83001	1,858.79000	1.85879	1,830.010	3.64	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	918.97000		0.91897	905.11000	0.90511	918.970	3.64	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			6.00061		112.42490	5.99064	112.47458		5.26	0.00	0	7,307.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,879.24000		1.87924	1,921.60000	1.92160	1,879.240	5.35	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	449.10000		0.44910	441.78000	0.44178	449.100	5.35	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,914.71000		1.91471	1,957.32000	1.95732	1,914.710	5.36	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	435.56000		0.43556	428.49000	0.42849	435.560	5.36	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,950.47000		1.95047	1,993.32000	1.99332	1,950.470	5.36	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 02/05/2013	Bond Future	6.31	Put	422.34000		0.42234	415.51000	0.41551	422.340	5.36	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.03802		109.88568	6.02741	109.93635		5.53	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	101,002.18000		101.00218	101,052.85000	101.05285	101,002.180	5.83	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	5.83	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.07752		111.46997	6.06618	111.52160		5.11	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,648.26000		4.64826	4,692.61000	4.69261	4,648.260	5.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	546.53000		0.54653	539.25000	0.53925	546.530	5.35	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,411.91000		2.41191	2,446.05000	2.44605	2,411.910	5.12	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,449.91000		1.44991	1,432.42000	1.43242	1,449.910	5.12	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,438.82000		2.43882	2,473.15000	2.47315	2,438.820	5.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,431.80000		1.43180	1,414.50000	1.41450	1,431.800	5.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,465.89000		2.46589	2,500.40000	2.50040	2,465.890	5.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,413.87000		1.41387	1,396.75000	1.39675	1,413.870	5.13	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			5.15997		103.87697	5.12139	103.90326		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	1,218.22000		1.21822	1,191.93000	1.19193	1,218.220	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	1,211.27000		1.21127	1,184.98000	1.18498	1,211.270	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,204.32000		1.20432	1,178.03000	1.17803	1,204.320	0.37	0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.01860		101.48939	4.95755	101.51629		0.30	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,491.28000		30.49128	30,518.18000	30.51818	30,491.280	0.33	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
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.33	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.41720	102.95261	4.26356	102.98013			0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	31.39000	0.03139	44.30000	0.04430	31.390		0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	54.18000	0.05418	39.57000	0.03957	54.180		0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	32.15000	0.03215	45.24000	0.04524	32.150		0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	53.14000	0.05314	38.71000	0.03871	53.140		0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	32.90000	0.03290	46.18000	0.04618	32.900		0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	52.10000	0.05210	37.86000	0.03786	52.100		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			6.27669	107.48145	6.26686	107.53621			6.46	16,552,143.30	154	7,079.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,683.51000	1.68351	1,726.52000	1.72652	1,683.510		6.53	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	778.81000	0.77881	767.06000	0.76706	778.810		6.53	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,718.28000	1.71828	1,761.63000	1.76163	1,718.280		6.53	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	758.49000	0.75849	747.08000	0.74708	758.490		6.53	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,753.42000	1.75342	1,797.09000	1.79709	1,753.420		6.54	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	738.58000	0.73858	727.49000	0.72749	738.580		6.54	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.32353	105.26696	6.31317	105.32269			6.74	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	97,695.77000	97.69577	97,751.50000	97.75150	97,695.770		7.06	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		7.06	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.37024	106.78462	6.35927	106.84142			6.50	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,227.23000	3.22723	3,267.01000	3.26701	3,227.230		6.57	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,587.95000	1.58795	1,570.93000	1.57093	1,587.950		6.57	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,259.16000	3.25916	3,299.11000	3.29911	3,259.160		6.57	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,569.12000	1.56912	1,552.27000	1.55227	1,569.120		6.57	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,291.22000	3.29122	3,331.35000	3.33135	3,291.220		6.58	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,550.46000	1.55046	1,533.79000	1.53379	1,550.460		6.58	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			6.38363		102.91935	6.37382	102.98034		7.81		0.00	0	18,312.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,287.07000		2.28707	2,338.28000	2.33828	2,287.070	7.88		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	708.99000		0.70899	699.21000	0.69921	708.990	7.88		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,329.05000		2.32905	2,380.57000	2.38057	2,329.050	7.88		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	690.02000		0.69002	680.55000	0.68055	690.020	7.88		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,371.38000		2.37138	2,423.19000	2.42319	2,371.380	7.89		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	671.46000		0.67146	662.28000	0.66228	671.460	7.89		0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.42640		104.28116	6.41614	104.34317		8.19		0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	95,236.69000		95.23669	95,298.70000	95.29870	95,236.690	8.63		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	8.63		0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.47383		102.38829	6.46305	102.45142		8.13		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,631.76000		6.63176	6,686.46000	6.68646	6,631.760	8.59		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	836.74000		0.83674	828.31000	0.82831	836.740	8.59		0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,798.64000		3.79864	3,842.95000	3.84295	3,798.640	8.26		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	1,968.36000		1.96836	1,949.54000	1.94954	1,968.360	8.26		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,834.12000		3.83412	3,878.62000	3.87862	3,834.120	8.26		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	1,946.61000		1.94661	1,927.98000	1.92798	1,946.610	8.26		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,869.74000		3.86974	3,914.43000	3.91443	3,869.740	8.27		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	1,925.05000		1.92505	1,906.61000	1.90661	1,925.050	8.27		0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 02/05/2013	Bond Future			8.20423		80.58053	8.14378	81.10576		16.72	0.00	0	9,196.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,457.39000		1.45739	1,685.43000	1.68543	1,457.390	16.60	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,342.97000		3.34297	3,045.78000	3.04578	3,342.970	16.60	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,490.30000		1.49030	1,721.57000	1.72157	1,490.300	16.60	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,286.35000		3.28635	2,992.39000	2.99239	3,286.350	16.60	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,523.69000		1.52369	1,758.19000	1.75819	1,523.690	16.61	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,230.36000		3.23036	2,939.63000	2.93963	3,230.360	16.61	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.26963		81.64674	8.20753	82.17919		17.58	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	71,697.63000		71.69763	72,230.08000	72.23008	71,697.630	18.26	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	18.26	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.34150		79.67916	8.27757	80.21941		20.14	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,837.55000		10.83755	11,268.40000	11.26840	10,837.550	21.00	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,958.54000		1.95854	1,849.14000	1.84914	1,958.540	21.00	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	7,345.53000		7.34553	7,705.08000	7.70508	7,345.530	20.61	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,709.92000		3.70992	3,529.22000	3.52922	3,709.920	20.61	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	7,392.64000		7.39264	7,753.36000	7.75336	7,392.640	20.61	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,678.95000		3.67895	3,499.42000	3.49942	3,678.950	20.61	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,439.87000		7.43987	7,801.74000	7.80174	7,439.870	20.62	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,648.22000		3.64822	3,469.84000	3.46984	3,648.220	20.62	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 02/05/2013	Bond Future			164.14712		164.14712	164.14856	164.14856			0.00	0	1,244.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 02/05/2013	Bond Future	161.14	Call	3,007.12000	3.00712	3,008.56000	3.00856	3,007.120		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	2,997.12000	2.99712	2,998.56000	2.99856	2,997.120		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	2,987.12000	2.98712	2,988.56000	2.98856	2,987.120		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			128.48473	128.48473	128.49214	128.49214			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,794.73000	2.79473	2,802.14000	2.80214	2,794.730		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	2,784.73000	2.78473	2,792.14000	2.79214	2,784.730		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	2,774.73000	2.77473	2,782.14000	2.78214	2,774.730		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			134.26001	134.26001	134.26347	134.26347			0.00	0	20,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,170.01000	3.17001	3,173.47000	3.17347	3,170.010		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	3,160.01000	3.16001	3,163.47000	3.16347	3,160.010		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	3,150.01000	3.15001	3,153.47000	3.15347	3,150.010		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.88209	92.90987	7.83686	93.31418		15.02	0.00	0	10,129.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,160.43000	2.16043	2,380.90000	2.38090	2,160.430	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	2,536.59000	2.53659	2,352.75000	2.35275	2,536.590	14.96	0.00	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	7.85	Call	2,202.70000		2.20270	2,425.62000	2.42562	2,202.700	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2,489.29000		2.48929	2,307.90000	2.30790	2,489.290	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,245.46000		2.24546	2,470.82000	2.47082	2,245.460	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,442.60000		2.44260	2,263.65000	2.26365	2,442.600	14.96	0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.94605		94.13909	7.89951	94.54899		15.56	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	83,524.07000		83.52407	83,933.97000	83.93397	83,524.070	16.13	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	16.13	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.01787		91.95876	7.96986	92.37482		16.57	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,785.66000		7.78566	8,076.82000	8.07682	7,785.660	16.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,031.56000		3.03156	2,906.66000	2.90666	3,031.560	16.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,837.16000		7.83716	8,129.23000	8.12923	7,837.160	16.99	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,003.20000		3.00320	2,879.21000	2.87921	3,003.200	16.99	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,888.76000		7.88876	8,181.76000	8.18176	7,888.760	17.00	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	2,975.06000		2.97506	2,852.00000	2.85200	2,975.060	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			8.23612		82.33942	8.17564	82.89688		17.47	0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	73,559.80000		73.55980	74,117.26000	74.11726	73,559.800	18.19	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	18.19	0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.29882		83.42884	8.23671	83.99389		18.15	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	72,980.94000		72.98094	73,545.99000	73.54599	72,980.940	18.82	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	18.82	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.41990		1.41990	1.41610	1.41610		11.34	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,299.35160		0.12994	1,261.52990	0.12615	1,299.352	14.63	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	0.35160	0.00004	0.52990	0.00005	0.352	14.63	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,199.53180	0.11995	1,161.76670	0.11618	1,199.532	14.14	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	0.53180	0.00005	0.76670	0.00008	0.532	14.14	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,099.81110	0.10998	1,062.12060	0.10621	1,099.811	13.64	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	0.81110	0.00008	1.12060	0.00011	0.811	13.64	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.43020	1.43020	1.42640	1.42640		13.22	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	614.86140	0.06149	592.54990	0.05925	614.861	12.44	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	212.86140	0.02129	228.54990	0.02285	212.861	12.44	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	551.70090	0.05517	531.31170	0.05313	551.701	12.44	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	249.70090	0.02497	267.31170	0.02673	249.701	12.44	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	497.34690	0.04973	478.84960	0.04788	497.347	12.59	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	295.34690	0.02953	314.84960	0.03148	295.347	12.59	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>476,458,616.98</b>	<b>317,777</b>	<b>1 717 049.00</b>	

### i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188	12.64655	99.94188	12.61525		0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858	25.18387	108.85858	25.12348		0.00	0	9,644,000.00
AA04	On 22/03/2017	Spot Bond			100.00011	10.21683	100.00011	10.19153		10,000,011,000.00	100,000	50,000.00
AA05	On 22/03/2019	Spot Bond			111.70673	12.70855	111.70673	12.67743		3,574,615,360,000.00	32,000,000	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.63261	7.14621	100.63261	7.12821		4,427,834,840,000.00	44,000,000	22,000,000.00
AB011	On 21/11/2023	Spot Bond			100.64155	7.23807	100.64155	7.21984		201,283,100,000.00	2,000,000	1,000,000.00
AB012	On 21/11/2022	Spot Bond			8.00000	46.63843	8.00000	46.62832		0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			101.73855	11.06200	101.73855	11.03690		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB06	On 27/03/2015	Spot Bond	105.29362	27.04979	105.29362	26.98664			421,174,480.00	4,000	12,063,000.00
AB07	On 07/03/2014	Spot Bond	105.62267	51.26215	105.62267	51.14219			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	9.75779	100.96284	9.73315			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	14.53103	111.66393	14.49545			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	63.69927	100.00003	63.49598			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	90.25729	215.58145	89.80670		3,880,466,100,000.00	18,000,000	9,000,000.00	
ABCP12	On 20/09/2014	Spot Bond	134.94825	32.41602	134.94825	32.32106		10,377,520,425,000.00	76,900,000	38,450,000.00	
ABCP13	On 07/12/2023	Spot Bond	269.82094	3.02324	269.82094	3.00908			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	26.49699	100.53123	26.43033			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	44.25064	100.25380	44.14082			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	13.82049	100.10451	13.78623			0.00	0	100,000.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	8.92281	100.10764	8.90070			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	8.42380	100.11256	8.40291			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	8.49238	100.11573	8.47133			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	29.83836	113.03853	29.76460			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	23.97759	102.88112	23.91669			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	36.41815	106.71879	36.33221		853,750,320.00	8,000	2,008,000.00	
ABL11B	On 29/09/2014	Spot Bond	101.43096	30.99735	101.43096	30.91961			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL12B	On 08/03/2015	Spot Bond	100.69530	24.27840	100.69530	24.21791			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	11.96118	101.53927	11.93115			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	16.75012	101.47729	16.70810			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	10.09039	101.61005	10.06504			0.00	0	1,700,000.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	72.36000	108.48706	72.18695		325,461,180.00	3,000	1,122,000.00	
ABL8B	On 19/09/2013	Spot Bond	101.57306	64.77047	101.57306	64.56095			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	100.00000	77.16763	100.00000	76.94524			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	90.27712	215.26681	89.82699			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	44.24648	133.33110	44.11804			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	23.42078	122.14204	23.35721			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	9.73184	113.35700	9.70691		4,103,523,400,000.00	36,200,000	18,100,000.00	
ABLI05	On 18/02/2018	Spot Bond	100.00000	5.00504	100.00000	4.99341			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	17.60522	123.70523	17.55844			0.00	0	1,335,000.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	17.74196	102.18114	17.69717			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	11.58313	99.83242	11.55449			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	11.64302	99.82309	11.61423			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	12.21422	99.81405	12.18403			0.00	0	1,850,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.48694	106.48741	5.47362			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	22.88145	100.00000	22.82478			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	4.11280	165.75435	4.09883			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	13.90276	157.68318	13.85726			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.33500	170.05600	3.32346			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	140.83786	143.83197	140.27960			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.91528	172.68858	3.90158			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	90.25982	215.54135	89.80929			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	90.25693	215.58717	89.80634			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	98.18038	100.00000	97.93245			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	7.04009	71.58015	7.02969			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	7.04009	71.58015	7.02969			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	99.18179	100.36979	98.91203			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	12.81925	84.61000	12.79774			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	19.90922	92.57000	19.87351			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	11.66453	100.05362	11.63562			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	17.76314	95.34000	17.73058			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	33.30241	100.00000	33.23923			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42	On 16/11/2015	Spot Bond	94.00000	16.57246	94.00000	16.54240			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	15.52901	94.99000	15.50062			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	23.56295	89.20000	23.52182			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	31.11668	90.02000	31.06094			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	9.47007	101.37010	9.44633			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	9.31556	101.21709	9.29224			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	29.75187	89.83000	29.69865			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	22.01271	136.93312	21.94972			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	25.18588	102.86000	25.13711			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	25.62572	96.69000	25.57733			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	24.62590	96.61000	24.57944			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	24.22548	96.38000	24.17985			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	9.89218	99.94804	9.86769			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	25.13439	121.81240	25.06843			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	77.55364	104.20000	77.39115			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	9.83797	101.30453	9.81332			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	21.89488	93.54000	21.85453			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN60	On 23/08/2016	Spot Bond	92.85000	20.77843	92.85000	20.74035			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.07263	103.39542	2.06786			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.77068	149.61017	2.76219			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.41181	196.08295	2.40277			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	17.27140	95.40000	17.23947			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	72.97662	107.27000	72.82044			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	17.12879	94.09000	17.09710			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	8.98198	100.00000	6.73072			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	100.00000	3.19208	100.00000	3.18592			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	13.96589	114.69202	13.93096			0.00	0	4,330,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	25.01700	105.76936	24.95840		951,924,240.00		9,000	3,963,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	10.01773	102.79126	9.99492			0.00	0	3,169,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	12.77928	101.48825	12.75034			0.00	0	390,000.00
ABS9	On 17/03/2016	Spot Bond	110.44192	18.96090	110.44192	18.91490		6,405,631,360,000.00		58,000,000	29,000,000.00
ABS11	On 11/06/2014	Spot Bond	125.04605	38.45758	125.04605	38.35183		450,165,780,000.00		3,600,000	1,800,000.00
ABS11	On 11/06/2014	Spot Bond	4.00000	121.70382	4.00000	121.68027			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	2.98460	274.59193	2.97046			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	123.88924	4.94552	123.88924	4.93195			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS14	On 31/01/2022	Spot Bond	128.40915		2.61164	128.40915	2.60427			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952		83.43138	99.53952	83.17797			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620		101.15586	100.06620	100.89296			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265		93.62291	100.07265	93.15448			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		26.22390	100.00000	26.15895			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957		77.13794	100.53957	76.92748			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199		90.87498	101.66199	90.65335			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957		77.13794	100.53957	76.92748			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690		87.07654	101.42690	86.87350			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057		92.17698	102.82057	91.96556			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772		27.60462	111.03772	27.53736			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941		21.51394	100.83941	21.45965			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237		21.72719	100.86237	21.67236			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756		24.74845	101.18756	24.68581			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785		64.23684	100.06785	64.03172			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721		64.20850	100.06721	64.00346			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643		21.30061	100.81643	21.24688			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317		8.60556	54.43317	8.59532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL068	On 22/02/2014	Spot Bond	100.61624	55.40462	100.61624	55.26511				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	63.48445	99.86961	63.32743				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	20.24855	100.00000	20.21013				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	17.00270	100.00000	16.97044				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	17.00270	100.00000	16.97044				0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	64.58641	100.07583	64.38016				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	18.61034	100.07969	18.56422				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	19.51224	100.08857	19.46388				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	18.20825	100.07573	18.16313				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	18.47993	100.07841	18.43414				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	18.59947	100.07959	18.55338				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	10.38604	103.08180	10.36222				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	10.38604	103.08180	10.36222				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	10.43398	103.10163	10.41005				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	17.99090	100.07361	17.94632				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	10.43398	103.10163	10.41005				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	10.33809	103.06198	10.31437				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL088	On 20/12/2015	Spot Bond	79.64238	29.31051	79.64238	29.26350			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	31.56619	100.07204	31.48797			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	65.03600	100.07100	64.87484			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	17.65068	99.94507	17.60699			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	65.03600	100.07100	64.87484			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	9.49792	100.07684	9.47437			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	9.31580	100.07933	9.29271			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	9.26651	100.08039	9.24355			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	9.02833	100.07826	9.00597			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	64.74658	100.06560	64.58615			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	10.08308	100.07361	10.05809			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	88.28010	101.31884	87.99485			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	11.14141	110.28658	11.11131			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	44.28309	100.06728	44.17337			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	51.04338	105.71996	50.92385			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	58.29115	100.99526	58.14388			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	7.96122	101.18059	7.94130			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	7.90805	102.01291	7.88811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL122	On 20/06/2016	Spot Bond	100.00000	10.12427	100.00000	10.10507			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	58.86633	101.04786	58.71918			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.41354	100.00000	4.40371			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.67111	100.00000	5.65843			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	14.35655	72.59933	14.33509			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.46618	127.83552	3.45673			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.59941	127.87043	3.58959			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	8.77395	100.07569	8.75221			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	37.98171	100.62321	37.88608			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	37.98171	100.62321	37.88608			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	58.86633	101.04786	58.71918			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	37.34772	100.51806	37.28207			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	31.65064	100.07299	31.57222			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	31.59434	100.07235	31.51605			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	8.52578	101.33418	8.50441			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	11.08366	100.41093	11.05611			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	8.51396	101.33457	8.49263			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL139	On 30/07/2017	Spot Bond	103.90444	10.12071	103.90444	10.09734			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	10.16741	103.93140	10.14393			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	31.60014	100.22094	31.52174			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	12.91789	100.59173	12.88573			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	12.28977	99.93469	12.25935			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	8.80967	100.07603	8.78784			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	58.14329	100.93686	58.00126		6,056,211,600,000.00	60,000,000	40,000,000.00	
ACL149	On 20/03/2014	Spot Bond	100.27790	44.04981	100.27790	43.94045			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	43.89218	100.06196	43.78343			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	11.06068	100.07446	11.03327			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	56.86057	100.76536	56.71721			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	22.58783	100.06587	22.53186			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	22.41293	100.06402	22.35740			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	22.75243	100.06760	22.69606			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	11.03741	100.07424	11.01007			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	10.63023	100.07047	10.60389			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	22.61869	100.06619	22.56265			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	22.73186	100.06739	22.67554			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL161	On 20/03/2022	Spot Bond	102.65284	14.48866	102.65284	14.45553			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	17.46924	100.06844	17.42595			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	22.67013	100.06674	22.61396			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	46.35715	100.09530	46.24225			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	22.89388	100.18292	22.83710			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	44.01871	100.06691	43.90964			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	11.10429	108.26890	11.07792			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	11.00252	100.07386	10.97525			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.90418	103.66222	4.89253			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	22.72157	100.06728	22.66527			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	22.74219	100.06735	22.68584			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	10.92061	100.07626	10.89355			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	9.14506	100.07891	9.12239			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	8.55192	100.07361	8.53073			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	64.28795	100.07223	64.08265			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	31.83721	100.07839	31.75832			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	23.23503	100.07574	23.17745			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL181		On 20/06/2017	Spot Bond		100.08155	11.50227	100.08155	11.47377		0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond		100.07626	10.92061	100.07626	10.89355		0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond		100.07944	9.20437	100.07944	9.18156		0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond		100.07796	10.21172	100.07796	10.18641		0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond		100.07839	8.68784	100.07839	8.66631		0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond		100.07515	12.20145	100.07515	12.17122		0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond		100.07965	8.92133	100.07965	8.89922		0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond		100.08103	9.07598	100.08103	9.05349		0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond		100.06425	63.92410	100.06425	63.71998		0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond		100.06489	63.96196	100.06489	63.75771		0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond		100.06989	17.28364	100.06989	17.24081		0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond		100.07148	17.44667	100.07148	17.40344		0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond		100.08134	9.02122	100.08134	8.99887		0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond		100.08134	9.02122	100.08134	8.99887		0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond		100.08737	12.14204	100.08737	12.11195		0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond		100.07679	10.08267	100.07679	10.05768		0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond		100.08652	12.04899	100.08652	12.01913		0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond		100.08684	12.08388	100.08684	12.05394		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL199	On 20/06/2017	Spot Bond	100.08737	12.14204	100.08737	12.11195			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	7.05948	85.50175	7.04561			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	9.22363	100.08315	9.20078			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	9.22363	100.08315	9.20078			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01790	100.00000	0.01785			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	100.00000	0.01725	100.00000	0.01721			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	100.00000	5.86183	100.00000	5.83048			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	98.60645	103.67806	98.35493			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.61682	100.00000	3.60777			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	26.39803	100.56844	26.33159			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	26.97891	100.63477	26.91096			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	27.36591	100.67892	27.29698			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	15.91298	101.20949	15.87315			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	16.63368	101.34649	16.59199			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	17.59257	101.52904	17.54841			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01	On 15/03/2019	Spot Bond	108.27946	12.30697	108.27946	12.27759			0.00	0	4,042,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	12.97423	124.59492	12.93975			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	32.66270	100.00000	32.58182			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	20.27113	115.64616	20.22009		115,646,160.00	1,000	8,944,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	31.22396	100.00000	31.14665			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.34603	100.00000	15.31189			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.62680	154.79211	4.61185			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	40.64242	129.92747	40.53018			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	90.74583	101.15622	90.51833			0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	11.53350	99.92565	11.50496			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	13.26529	112.23984	13.23286			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	20.70566	101.18527	20.65384			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	9.54287	101.23711	9.51897			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	62.93970	100.00000	62.78384			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	100.00000	9.21464	100.00000	9.19157		100,000,000,000.00	1,000,000	500,000.00	
BAW2	On 02/10/2015	Spot Bond	114.82122	23.35500	114.82122	23.29685			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	99.81750	10.47267	99.81750	10.44678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW4	On 15/09/2013	Spot Bond	100.11329	65.37620	100.11329	65.16736				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	70.42413	103.73691	70.26174				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	30.63004	99.83571	30.55430				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	35.70009	105.24488	35.61725				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	14.40303	111.52726	14.36800				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	57.83078	100.88946	57.68481				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	19.08667	104.32215	19.03759				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	89.96981	99.81811	89.54407				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	21.58142	102.00706	21.52702				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	21.56524	101.95171	21.51090				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	15.17516	99.81798	15.13764				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	21.47377	101.94160	21.41966				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	14.40334	104.59763	14.36621				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	20.75930	99.81335	20.70798				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	20.75930	99.81335	20.70798				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	17.52674	99.81340	17.48341				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	18.12149	101.35805	18.07607				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA13	On 31/03/2016	Spot Bond	102.22265	19.06864	102.22265	19.02048				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	21.58142	102.00706	21.52702				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	18.37331	102.70168	18.32672				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	12.61688	102.35327	12.58498				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	14.83770	99.82359	14.80102				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	14.83907	99.81671	14.80239				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	14.83907	99.81671	14.80239				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	32.67203	99.82722	32.59125				0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	98.76779	99.86832	98.51868				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	20.03229	97.82330	19.98365				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	13.89882	103.70924	13.86326				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	15.23046	99.79214	15.19282				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	13.12590	100.04409	13.09338				0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.68643	99.77076	1.68226				0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	12.74139	92.33087	12.71202				0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	62.15875	99.87024	61.96061				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	19.16051	99.83486	19.11313				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	10.16344	99.06007	10.13848				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.69052	99.81958	0.68881			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	100.00000	1.54672	100.00000	100.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	22.31904	104.16088	22.26173			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	20.33931	103.97505	20.28716			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	17.56310	106.00425	17.51729			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	15.06819	99.75847	15.03095			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.28416	99.75846	0.28346			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.00000	0.14603	100.00000	0.14532			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.00429	100.00000	6.99101			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.68783	100.00000	21.63412			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.73835	100.00000	19.68948			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.18417	100.00000	12.15400			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.20456	100.00000	12.17399			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.73124	100.00000	14.69477			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.76437	100.00000	12.73276			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	97.58884	100.20198	97.32809			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	32.89470	102.32067	32.81155			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP2	On 30/09/2015	Spot Bond	102.37811	20.37725	102.37811	20.32572			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	2.18705	169.54509	2.17965			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	10.49264	150.32167	10.46630			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	12.12870	150.48996	12.09822			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	10.49771	105.72100	10.47326			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	39.95337	101.02420	39.85241			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	91.18064	101.68745	90.87622			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	55.93029	100.66680	55.78940			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	56.92409	100.64029	56.78073			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	91.07767	104.00756	90.76851			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	57.99428	100.90417	57.84789			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	98.84419	101.68177	98.59072			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	8.75857	100.33377	8.73682			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	31.31750	100.06919	31.23991			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	34.53952	100.00000	34.45303			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER01	On 19/07/2013	Spot Bond	100.00000	75.86760	100.00000	75.71767			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	12.57737	101.11913	12.54591			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	12.62727	101.12772	12.59569			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	12.77694	101.15348	12.74498			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	13.27542	101.23934	13.24219			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	13.77329	101.32517	13.73879			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	15.16402	101.56516	15.12594			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.05570	100.00000	6.04070			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	10.11351	100.93890	10.08826			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	10.46592	100.99127	10.43977			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	10.61686	101.01372	10.59033			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	10.66716	101.02120	10.64050			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	11.27033	101.11093	11.24214			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	12.07320	101.23048	12.04297			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.79012	100.00000	3.78074			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.79012	100.00000	3.78074			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	10.10931	100.10441	10.08425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A2	On 15/03/2017	Spot Bond	100.11338	10.75657	100.11338	10.72990			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	10.93307	100.11583	10.90597			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	14.97932	107.76177	14.94370			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	11.46256	100.12316	11.43414			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	12.40374	100.13609	12.37299			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.71872	100.00000	2.71199			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.71872	100.00000	2.71199			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	35.47704	110.26280	35.39108		1,102,628,000.00	10,000	3,119,000.00	
BID04	On 23/11/2017	Spot Bond	100.53667	7.78022	100.53667	7.76065			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	71.02450	96.69296	70.89112			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	13.90265	100.49749	13.86768			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.45315	100.00000	6.43699			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	6.77839	100.60117	6.76133			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	13.92083	100.49926	13.88581			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	14.22061	100.52855	14.18483			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	14.76535	100.58172	14.72819			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1E	On 21/11/2015	Spot Bond	100.80214	17.03063	100.80214	16.98767			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	13.19647	101.17004	13.16308			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	95.82621	100.10916	95.33431			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	91.80443	100.17136	91.49997			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	65.18071	100.07370	65.01919			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	83.33864	100.27042	83.15865			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.40074	100.00000	9.37746			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	35.29465	112.83919	35.20752			0.00	0	3,401,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	18.60739	121.22515	18.55874		363,675,450.00		3,000	103,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	14.10380	101.55684	14.06838			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	39.56324	100.95576	39.46332			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	18.43423	108.79348	18.39005		870,347,840.00		8,000	8,368,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	10.96544	109.29382	10.93906		23,520,030,064,000.00		215,200,000	105,400,000.00
CBL13	On 01/02/2019	Spot Bond	101.38676	10.68451	101.38676	10.65742			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	11.66354	110.62195	11.63520			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	19.81564	100.52977	19.76579			0.00	0	500,000.00
CBL16	On 18/05/2017	Spot Bond	105.82127	13.89708	105.82127	13.86451		952,391,430.00		9,000	4,574,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL17	On 23/08/2019	Spot Bond	100.81182	9.99731	100.81182	9.97209			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	10.97645	105.70562	10.95075			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	15.67440	100.97754	15.63480			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	11.87332	100.26196	11.84385			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	12.20624	123.26011	12.17408			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	11.89505	119.72199	11.86443		239,443,980,000.00	2,000,000	1,000,000.00	
CCT03	On 15/03/2025	Spot Bond	123.54995	14.07992	123.54995	14.04256		6,424,597,400,000.00	52,000,000	11,000,000.00	
CGR10	On 08/12/2016	Spot Bond	100.40002	14.03437	100.40002	16.55437			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	22.52882	107.22537	22.47546			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	28.27940	100.86678	28.20803			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	44.84415	102.24997	44.73087			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	28.22187	102.59156	28.15037			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	23.32483	100.41408	25.32959			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	105.24052	100.11325	104.96688			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	48.76901	100.18762	48.64805			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	93.62286	100.07319	93.15443			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	98.18038	100.00000	97.93245			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	98.18038	100.00000	97.93245			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN112	On 31/03/2013	Spot Bond	100.00000	98.18038	100.00000	97.93245				0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	98.18038	100.00000	97.93245				0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	93.62286	100.07319	93.15443				0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	93.62286	100.07319	93.15443				0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	77.12597	100.53672	76.91554				0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	93.64541	100.07373	93.17688				0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	93.41978	100.06833	92.95240				0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	93.23927	100.06400	92.77282				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	84.27373	100.60353	84.08511				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	24.44266	101.15466	24.38082				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	91.84547	99.83222	91.54181				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	24.32371	101.14186	24.26217				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	64.23197	100.06829	64.02686				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	64.06663	100.06451	63.86206				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	24.95223	101.20948	24.88907				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	78.18457	100.61649	77.96013				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	78.10578	100.58787	77.88162				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN138	On 31/08/2013	Spot Bond	100.59448	77.34022	100.59448	77.12912			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	93.69054	100.07482	93.22178			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	93.53260	100.07103	93.06464			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	64.39731	100.07206	64.19167			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	73.55271	106.64650	73.37924			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	99.75160	103.71200	99.50342			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	70.87974	104.51633	70.71530			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	79.16757	100.85780	78.93859			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	46.31703	100.09542	46.20224			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	65.82188	100.79729	65.65773			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	65.82188	100.79729	65.65773			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	91.14760	101.28023	90.92549			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	27.78355	100.83563	27.71346			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	18.86015	100.00000	18.81345			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	18.65305	100.00000	18.60685			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	44.15060	100.00000	44.04004			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	44.15060	100.00000	44.04004			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	44.15060	100.00000	44.04004			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN167	On 30/04/2014	Spot Bond	100.00000	44.15060	100.00000	44.04004	0.00	0	0.00			
CLN168	On 30/04/2014	Spot Bond	100.00000	44.15060	100.00000	44.04004	0.00	0	0.00			
CLN169	On 30/04/2014	Spot Bond	100.00000	44.15060	100.00000	44.04004	0.00	0	0.00			
CLN170	On 20/12/2015	Spot Bond	100.07575	18.15378	100.07575	18.10879	0.00	0	0.00			
CLN172	On 30/04/2014	Spot Bond	100.00000	44.15060	100.00000	44.04004	0.00	0	0.00			
CLN174	On 31/03/2013	Spot Bond	100.04314	98.32039	100.04314	98.07200	0.00	0	0.00			
CLN175	On 31/03/2013	Spot Bond	100.23356	98.93441	100.23356	98.68404	0.00	0	0.00			
CLN176	On 31/03/2013	Spot Bond	100.08420	98.53908	100.08420	98.29005	0.00	0	0.00			
CLN177	On 31/03/2013	Spot Bond	100.05746	98.54108	100.05746	98.29210	0.00	0	0.00			
CLN178	On 15/04/2014	Spot Bond	100.00000	43.15653	100.00000	43.04966	0.00	0	0.00			
CLN179	On 20/03/2016	Spot Bond	100.06980	14.11947	100.06980	14.08449	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	17.01403	100.15069	16.97184	0.00	0	0.00			
CLN184	On 01/07/2021	Spot Bond	99.78582	11.66597	99.78582	11.63991	0.00	0	0.00			
CLN185	On 15/06/2016	Spot Bond	100.15069	17.01403	100.15069	16.97184	0.00	0	0.00			
CLN186	On 06/07/2016	Spot Bond	101.41261	13.25439	101.41261	13.22116	0.00	0	0.00			



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN187	On 15/06/2014	Spot Bond	100.22617	50.70178	100.22617	50.57597				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	51.89928	100.17009	51.77057				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.35646	108.36668	7.33888				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	14.54618	99.52839	14.50990				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	2.83824	108.34841	2.83126				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	13.13684	102.60151	13.10731				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	52.15105	100.25498	52.02162				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	17.01403	100.15069	16.97184				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	17.01403	100.15069	16.97184				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.94024	107.96614	4.92806				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	9.04860	107.75628	9.02631				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	16.38525	100.11142	16.34463				0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	100.94414	100.00002	100.68463				0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	101.48832	100.07054	101.22454				0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	94.15534	100.08593	93.68420				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	66.83594	100.10498	66.67027				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	28.79549	101.25895	28.72339				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	28.86918	101.27689	28.79688				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN215	On 17/10/2016	Spot Bond	105.79026	15.25345	105.79026	15.21791			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	28.02110	101.32709	29.43387			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	28.98498	101.30689	28.91236			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	11.06849	101.18509	11.04079			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	11.06660	101.19643	11.03890			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	15.26723	105.99233	15.23160			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	15.26723	105.99233	15.23160			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	49.10666	107.65143	48.97679			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	49.57749	110.88445	49.44290			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	13.80725	104.90153	13.77530			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	12.78165	100.07790	12.74997			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	13.76879	100.08711	13.73467			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	95.98403	100.16277	95.48852			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	96.00261	100.16385	95.50700			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	28.52618	101.18605	28.45480			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	28.52618	101.18605	28.45480			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	52.29791	100.17539	52.16821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN234	On 19/04/2013	Spot Bond	101.40617	91.44209	101.40617	91.21903			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	91.44209	101.40617	91.21903			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	17.86600	100.16285	17.82170			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	10.12871	100.71861	10.10318			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	11.52010	100.07925	11.49156			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	26.35510	100.51081	26.28880			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.38426	100.54638	10.35813			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	9.80299	103.07581	9.78051			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	9.80299	103.07581	9.78051			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	26.28882	100.51075	26.22269		804,086,000,000.00	8,000,000	4,000,000.00	
CLN245	On 25/02/2015	Spot Bond	100.51227	26.30424	100.51227	26.23807		603,073,620,000.00	6,000,000	3,000,000.00	
CLN246	On 24/02/2017	Spot Bond	99.62826	14.70330	99.62826	14.66660			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	14.40456	100.86363	14.36821			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	22.83071	100.17567	22.77410			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	14.13648	100.84631	14.10080			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	22.33958	99.94994	22.28428			0.00	0	3,000,000.00
CLN251	On 26/03/2015	Spot Bond	99.94994	22.33958	99.94994	22.28428			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	22.33958	99.94994	22.28428			0.00	0	2,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN253	On 26/03/2015	Spot Bond	99.94994	22.33958	99.94994	22.28428				0.00	0	3,000,000.00
CLN254	On 26/03/2015	Spot Bond	99.94994	22.33958	99.94994	22.28428				0.00	0	3,000,000.00
CLN255	On 26/03/2015	Spot Bond	99.94850	22.52315	99.94850	22.46741				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	10.60636	99.94597	10.58011				0.00	0	3,000,000.00
CLN257	On 26/03/2017	Spot Bond	99.94597	10.60636	99.94597	10.58011				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	10.60636	99.94597	10.58011			1,199,351,640,000.00	12,000,000	6,000,000	6,000,000.00
CLN259	On 26/03/2017	Spot Bond	99.94597	10.60636	99.94597	10.58011			599,675,820,000.00	6,000,000	3,000,000	3,000,000.00
CLN260	On 26/03/2017	Spot Bond	99.94597	10.60636	99.94597	10.58011			999,459,700,000.00	10,000,000	5,000,000	5,000,000.00
CLN261	On 26/03/2017	Spot Bond	99.94556	10.66386	99.94556	10.63747				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	13.18964	110.57517	13.15761				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	46.12564	100.09271	46.01132				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	37.85439	100.59304	37.75910				0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	94.83265	99.85267	94.59470				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	44.38984	100.09928	44.27982				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	44.38984	100.09928	44.27982				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	9.61569	101.01926	9.59140				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	12.72399	100.09028	12.69246				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN270	On 24/02/2017	Spot Bond	100.79299	13.69098	100.79299	13.65645			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	14.46839	100.10632	14.43253			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	10.74602	100.07520	10.71940			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	10.68786	100.07467	10.66137			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	10.74649	100.07203	10.71987			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	8.81085	100.58176	8.78867			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	10.20953	100.62464	10.18382			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	10.18384	100.62450	10.15820			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	10.72323	100.07182	10.69666			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	25.90930	100.10367	25.84508			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.40274	100.32695	9.37939			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	22.61885	100.05044	22.56281			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	22.26400	99.94992	22.20888			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	17.50087	100.07255	17.45751			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	11.79300	100.08473	11.76377			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	11.79300	100.08473	11.76377			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	11.79300	100.08473	11.76377			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	11.79300	100.08473	11.76377			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN288	On 10/08/2017	Spot Bond	100.79550	9.35560	100.79550	9.33200			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.02749	100.46527	9.00529			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	11.92954	99.93367	11.90002			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	11.92954	99.93367	11.90002			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	11.81452	99.93449	11.78528			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	11.68274	99.84728	11.65385			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	11.81452	99.93449	11.78528			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	11.76877	99.84633	11.73967			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.71311	100.08705	1.70886			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	11.68274	99.84728	11.65385			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	11.71170	99.84728	11.68274			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	11.76877	99.84633	11.73967			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.37212	100.00000	6.35635			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	6.48966	100.00000	6.47358			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.71318	100.08579	1.70894			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.71855	100.00000	1.71429			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.71855	100.00000	1.71429			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN305	On 20/12/2017	Spot Bond	100.00000		1.71855	100.00000	1.71429			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000		88.37772	100.00000	88.16425			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000		73.44064	100.00000	73.29317			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000		88.37772	100.00000	88.16425			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000		73.44064	100.00000	73.29317			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000		0.98645	100.00000	0.98330			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000		0.98645	100.00000	0.98330			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	100.00000		0.96333	100.00000	0.95906			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000		20.41481	100.00000	20.36913			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000		20.41481	100.00000	20.36913			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491		0.71887	35.42491	0.71822			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722		91.18396	156.72722	90.83843			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956		104.01062	100.26956	103.73029			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726		103.96148	100.26726	103.68128			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000		153.64423	100.00000	153.21822			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494		142.00776	156.52494	141.45825			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496		103.91233	100.26496	103.63227			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181		97.51705	154.89181	97.11517			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN52	On 30/04/2013	Spot Bond	100.90305	88.34233	100.90305	88.13336			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	88.34233	100.90305	88.13336			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	5.14756	164.96027	5.12785			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	93.26723	98.96405	93.05024			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	93.28576	98.95402	93.06874			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	103.96148	100.26726	103.68128			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	103.96148	100.26726	103.68128			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	16.04157	100.00000	16.00184			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	96.29966	102.57148	96.06239			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	9.14063	127.81539	9.11584			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00009	150.32167	0.00009			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00010	150.48996	0.00010			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	21.12123	80.28000	21.08715			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	21.17344	80.11138	21.13933			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	11.79292	101.51920	11.76331			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF04	On 10/10/2016	Spot Bond	101.51920	11.79292	101.51920	11.76331			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	12.95394	100.07895	12.92184			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	12.31109	100.07296	12.28058			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	11.03742	100.07419	11.01007			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	89.08344	101.51807	88.79323			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	11.15328	100.07839	11.12565			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.86214	101.17107	9.83747			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.00000	0.96130	100.00000	0.95693			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	19.82983	112.14249	19.78111			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	94.75846	102.77374	94.52855			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	11.55896	104.83082	11.53223			0.00	0	1,073,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	12.42091	123.34967	12.38816			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	19.97122	109.68398	19.92330			0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	13.87942	116.79754	13.84419			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	26.16060	100.46415	26.09555			0.00	0	1,000,000.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.09634	100.49279	10.07094			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	26.15877	100.39083	22.19932			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	20.14691	100.94063	20.09604			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL011	On 08/03/2013	Spot Bond	100.24848	98.11369	100.24848	97.85001				0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805				0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648				0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	97.07437	100.00000	96.83046				0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	96.55710	101.22658	96.31239				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	15.11894	100.00000	15.08150				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	100.07539	6.86000	100.03769				0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	88.33646	100.00000	88.12861				0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	44.42766	102.15380	44.31552				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	24.84192	102.26580	24.77916				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	63.50895	102.03232	63.34883				0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	69.42306	105.76710	69.29033				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	17.82259	127.91650	17.77423			255,833,000,000.00	2,000,000	16,300,000.00	
DV22	On 07/02/2020	Spot Bond	116.63462	8.72392	116.63462	8.70180			10,500,848,107,840.00	90,032,000	48,263,803.00	
DV23	On 27/02/2023	Spot Bond	119.62218	8.41087	119.62218	8.38912			19,380,826,737,060.00	162,017,000	106,182,849.00	
E170	On 01/08/2020	Spot Bond	146.45461	10.06165	146.45461	10.03115			6,736,912,060,000.00	46,000,000	23,000,000.00	
EDC01	On 04/04/2016	Spot Bond	104.01633	17.71623	104.01633	17.67080				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC01	On 31/08/2014	Spot Bond	100.57434	32.65997	100.57434	32.58045			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	13.30483	100.62205	13.27242			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	5.41816	100.65378	5.40496			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	2.20534	100.68546	2.19996			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	12.51056	128.03785	12.47659		15,364,542,000,000.00	120,000,000	20,000,000.00	
EL28	On 02/05/2028	Spot Bond	1.68500	117.75684	1.68500	117.74140		267,915,000,000.00	159,000,000	42,500,000.00	
EL29	On 19/11/2029	Spot Bond	104.49020	2.34751	104.49020	2.34187			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	9.87122	117.22671	9.84609			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	14.13520	117.96601	14.09904			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	12.26790	108.44717	12.23857			0.00	0	500,000.00
EPF001	On 19/08/2015	Spot Bond	100.61804	19.34289	100.61804	19.29418			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	56.85651	100.74391	56.71320			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	39.95694	100.00000	39.85799			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	102.38930	100.00000	102.11771			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	52.23733	100.00000	52.10652			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	89.26466	100.00000	89.05263			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	85.19474	100.00000	85.00155			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS01	On 18/11/2014	Spot Bond	124.62183	29.52559	124.62183	29.44419				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	26.13073	105.65441	26.06957				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	19.49915	106.40064	19.44811				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	10.56075	101.27791	10.53431				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	27.54778	100.72291	27.47836				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	38.34062	100.66122	38.24405				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	6.99916	100.64003	6.98154				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	38.86643	100.73714	38.76846				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	7.76199	100.71039	7.74243				0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	79.09941	100.58516	78.86910				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	37.97893	100.60896	37.88331				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	19.52669	100.62801	19.47752				0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	79.10666	100.58802	78.87631				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	6.43909	100.58833	6.42289				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	6.74466	100.61654	6.72767				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	18.02179	107.62781	17.97944			3,025,202,483,480.00	28,108,000	6,108,000.00	
ES18	On 20/04/2018	Spot Bond	115.04070	12.04229	115.04070	12.01225			70,062,896,080,202.40	609,027,032	265,207,900.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Spot Bond	123.79417	8.87326	123.79417	8.84968				23,918,973,746,232.20	193,215,672	292,916,859.00
ES26	On 02/04/2026	Spot Bond	101.89369	10.81888	101.89369	10.79442				7,319,466,786,464.12	71,834,348	62,009,260.00
ES33	On 15/09/2033	Spot Bond	8.70500	92.01690	8.65000	92.47307				7,844,889,278,220.00	901,193,484	3,764,577,091.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	19.38207	100.52379	19.33331				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	61.04039	101.23849	60.88756				0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	96.55589	100.14918	96.30076				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.95137	100.00000	10.92395				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.65714	100.00000	10.63045				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	79.72126	100.72700	79.48752				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	79.78159	100.75346	79.54762				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	79.97461	100.83807	79.73993				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	80.08317	100.88562	79.84808				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	37.03654	106.83968	36.94906				534,198,400.00	5,000	14,482,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	10.49627	102.29365	10.47247				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	13.40281	100.22508	13.36955				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	9.68140	100.22502	9.65738				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	11.09064	101.16350	11.06289				0.00	0	100,000.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01863	101.09860	0.01859				0.00	0	31,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC21	On 21/12/2018	Spot Bond	109.77327	13.48790	109.77327	13.45552			0.00	0	1,360,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	10.50992	98.22086	10.48431			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	58.64290	100.00000	58.50672			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	90.24934	215.70757	89.79857			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	75.88491	105.50847	75.72513			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.66301	127.58470	2.65553			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.99229	273.62971	2.97814			0.00	0	100,000.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.76620	149.98730	2.75771			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.38030	199.45863	2.37127			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	25.29012	121.07209	25.22407			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	30.66402	100.00000	30.59541			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	30.66402	100.00000	30.59541			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.76002	52.69690	3.75566			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.53323	33.20196	3.53046			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.80617	31.98407	3.80327			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	58.13298	100.00000	57.83891			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	44.42244	100.55103	44.32313			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC08	On 29/04/2013	Spot Bond	101.09338	89.01883	101.09338	88.80741			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	13.99395	100.83125	13.95865			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	48.86936	100.12935	48.74820			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	45.12071	100.07866	45.00891			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	13.68824	100.80714	13.65372			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	13.68824	100.80714	13.65372			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	9.33850	100.52930	9.31527			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	13.50667	100.79281	13.47261			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	12.72408	100.08975	12.69255			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	83.49005	100.50743	83.32152			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	17.50251	100.15766	17.45911			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	11.21192	100.07580	11.18413			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	12.16578	100.08460	12.13563			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	46.67532	100.10209	46.55962			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.84000	98.00000	9.81246			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.54449	100.00000	9.51725			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	17.33212	100.15523	17.28913			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	12.14204	100.08737	12.11195			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC119	On 20/06/2017	Spot Bond	100.10732	14.35175	100.10732	14.31617			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	15.34009	100.11620	15.30207			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	11.64187	100.08283	11.61301			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	12.64919	102.36455	12.61720			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	16.72356	100.12857	16.68211			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	11.96756	100.08579	11.93791			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.33774	100.00000	7.31680			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	12.85096	100.10168	12.81910			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	15.09064	100.12161	15.05323			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	11.74846	100.09179	11.71935			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	12.45220	100.09811	12.42134			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	14.39887	100.11547	14.36318			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	13.44905	100.10701	13.41572			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	14.97339	100.12057	14.93627			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	15.81751	100.12805	15.77830			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	14.36370	100.11516	14.32809			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	13.95330	100.11151	13.91871			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC136	On 20/09/2017	Spot Bond	100.09968	12.62813	100.09968	12.59682			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	12.41701	100.09779	12.38624			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	15.27822	100.12327	15.24035			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	15.10236	100.12172	15.06492			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	14.62165	100.11745	14.58540			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	15.30168	100.12348	15.26374			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	13.15587	100.10439	13.12326			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.79538	100.09221	11.76615			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	10.10613	100.07700	10.08108			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	15.96991	100.12940	15.93032			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	33.06649	100.09221	32.98454			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	20.81525	100.10419	20.76366			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	12.83016	100.72629	12.79782			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	20.30462	100.09926	20.25429			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	11.04465	100.08547	11.01728			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.36716	98.00000	1.36333			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	11.16196	100.08652	11.13430			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	10.23519	100.07817	10.20982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC154	On 20/12/2017	Spot Bond	100.08103	10.55194	100.08103	10.52579			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	13.66014	100.10890	13.62627			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	59.14676	100.20368	58.95767			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	39.88651	100.21459	39.78755			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	61.78120	100.20368	61.58369			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	39.79301	100.19795	39.69429			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.71358	100.07944	1.70933			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.70245	100.38297	0.70071			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.00000	0.96527	100.00000	0.96109			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.00000	54.44026	100.00000	54.13741			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.00000	54.44026	100.00000	54.13741			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	44.84062	100.57737	44.74036			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	41.24779	101.33365	41.14443			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	24.21327	100.08266	24.15327			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	18.86027	100.08218	18.81353			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	59.62052	101.28616	59.47118			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.97722	98.45245	10.95041			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC55	On 11/07/2013	Spot Bond	101.29693	88.51198	101.29693	88.22511			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	44.40276	100.06887	44.29275			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	9.98113	101.11641	9.95617			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.50608	115.36587	5.49224			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	13.48195	100.08387	13.44854			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	13.58526	100.08483	13.55159			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.21780	115.54905	4.20719			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	30.68569	113.64754	30.62193			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	3.87013	115.36587	3.86040			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.60934	117.71276	5.59501			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	10.06878	118.00209	10.04731			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.02687	101.27177	10.99926			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	20.85982	100.00000	20.80817			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	20.48923	100.20020	20.43841			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	18.66106	100.17418	18.61478			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	108.61174	4.73000	108.58859			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	18.88820	100.17741	18.84135			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	12.15036	100.07144	12.12026			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC84	On 20/12/2016	Spot Bond	100.08326	13.41308	100.08326	13.37983				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	35.12223	100.11237	35.03517				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	15.11167	100.09907	15.07421				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	14.67558	100.09502	14.63920				0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	100.58573	100.06298	100.32431				0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	100.59513	100.06521	100.33368				0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	100.63340	100.06023	100.37186				0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	100.72839	100.06131	100.46660				0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	11.71212	100.08049	11.68310				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	17.75241	100.16123	17.70839				0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	11.70049	100.08038	11.67149				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	26.13389	97.80179	26.07045				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	18.33169	100.16949	18.28623				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	14.07037	100.83728	14.03487				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	82.68618	99.94942	82.43571				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	83.64562	101.49845	83.38909				0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	82.79743	99.46188	82.54762				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B2	On 02/08/2013	Spot Bond	103.49133	83.37116	103.49133	83.11143			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	83.16186	97.69123	82.91458			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	82.68995	100.87998	82.43760			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	82.95035	101.02852	82.69689			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	83.27009	101.21079	83.01529			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	83.47077	101.32512	83.21511			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	19.28688	144.28965	19.22747			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	76.42000	100.90946	67.72622			0.00	0	1,500,000.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	40.34367	103.60434	40.24055			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	21.01646	101.69223	20.96362			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	15.51584	103.43851	15.47623			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	9.57354	102.25429	9.54935			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	7.87869	101.76484	7.85865			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	14.44038	100.00000	14.41298			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	3.09200	261.70847	3.07781			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.99421	273.38978	2.98007			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	3.13596	256.75899	3.12176			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.42054	123.65104	2.41411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS49	On 27/10/2020	Spot Bond	101.04016	7.38302	101.04016	7.36457				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.67700	123.78317	2.66966				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	13.31021	101.29456	13.27687				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	11.37643	101.45459	11.34789				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	83.08507	101.10626	82.83105				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.25699	100.92257	7.23866				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	64.64710	100.00005	64.48701				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.32217	98.38735	2.31685				0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	97.30072	101.21006	97.05163				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	100.27099	100.00000	100.01189				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	83.04162	100.42877	83.09905				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.79569	100.00000	0.79369				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	11.20602	104.97509	11.17767				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	98.35607	100.28475	97.82004				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	98.71588	100.19981	98.18979				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	6.96290	100.80772	6.94535				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	18.65769	101.07593	18.61104				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759	9.70815	100.44759	9.68402			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	44.42673	100.17395	44.31655			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	16.87083	100.76967	16.82877			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	40.01466	100.98200	39.91470			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	81.01640	100.85889	80.77363			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	13.62828	102.64440	13.59373			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	58.43765	100.85054	58.29184			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.83757	108.09035	2.83061			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	10.29996	101.11747	10.27391			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	62.07980	100.16642	61.92584			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	33.34579	107.16699	37.50677		7,212,552,760,980.00	67,302,000	33,707,000.00	
FRX15	On 14/03/2015	Spot Bond	108.33117	27.84602	108.33117	27.77950		649,987,020.00	6,000	1,195,000.00	
FRX16	On 15/09/2016	Spot Bond	107.16932	15.53133	107.16932	15.49457		0.00	0	0.00	
FRX17	On 15/09/2017	Spot Bond	109.08100	13.41690	109.08100	13.38467		0.00	0	0.00	
FRX18	On 14/04/2018	Spot Bond	117.62764	13.47446	117.62764	13.44026		0.00	0	3,000,000.00	
FRX19	On 15/11/2019	Spot Bond	108.91524	10.92829	108.91524	10.90207		871,321,920.00	8,000	1,568,000.00	
FRX24	On 10/12/2024	Spot Bond	118.59653	11.15303	118.59653	11.12452		0.00	0	0.00	
FRX31	On 21/02/2031	Spot Bond	109.40010	8.85283	109.40010	8.83151		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond	86.57971	12.13733	86.57971	12.11336			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	14.29649	100.55204	14.26091			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	16.30972	101.32185	16.26886			0.00	0	2,000,000.00
GFC03	On 10/04/2015	Spot Bond	101.40666	21.48737	101.40666	21.43349			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	14.94136	107.64302	14.90605			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	54.60003	100.00000	54.60002			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	52.94101	100.00000	52.94100			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	49.90554	100.37860	49.90553			0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
GPT23	On 28/05/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648		27,800,000,000,000.00	278,000,000	500,000,000.00	
GRA301	On 20/03/2013	Spot Bond	98.75737	95.11056	98.75737	94.86643			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD186	On 08/05/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	8.01604	101.20169	7.99598			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	9.95774	101.57032	9.93274			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	8.14868	100.58455	8.12839			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	8.30746	100.59878	8.28679			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	8.61434	100.62628	8.59289			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.25679	100.00000	2.25097			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	8.99509	100.66039	8.97268			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	9.52354	100.70773	9.49981			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	32.16513	100.25900	32.08530			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	11.82739	101.08226	11.79748		80,865,808,000.00	800,000	800,000.00	
GRT03	On 15/10/2015	Spot Bond	101.25499	15.97141	101.25499	15.93142			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	11.94597	100.11004	11.91636			0.00	0	950,000.00
GRT05	On 25/01/2015	Spot Bond	101.64234	27.87548	101.64234	27.80544			0.00	0	50,000.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.07425	100.23736	9.66580			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	12.30131	99.99999	12.27085			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	20.72204	101.18024	20.67018			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB02	On 13/09/2017	Spot Bond	100.20054	9.58668	100.20054	9.56289			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			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	52.45781	101.50868	52.45780			0.00	0	0.00
HMS1B3	On 19/03/2013	Spot Bond	101.50868	52.45781	101.50868	52.45780			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00049	100.00000	50.00048			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	79.71455	100.00000	79.55702			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	86.32547	101.18125	86.05302			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	20.95445	101.21718	20.90200			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	21.18860	107.10005	21.13283			0.00	0	0.00
HMS1C2	On 19/03/2013	Spot Bond	101.59173	52.58502	101.59173	52.58500			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	86.38991	101.22625	86.11715			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	21.26908	101.28016	21.21581			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	19.01636	117.06290	18.96219			0.00	0	0.00
HMS1D2	On 19/03/2013	Spot Bond	101.69896	52.74943	101.69896	52.74941			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	86.50589	101.30724	86.23258			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D4	On 19/07/2015	Spot Bond	101.36111	21.67326	101.36111	21.61894			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	19.90559	114.94363	19.84980			0.00	0	0.00
HMS1E2	On 19/03/2013	Spot Bond	102.07916	53.33062	102.07916	53.33060			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	86.66049	101.41519	86.38645			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	22.16671	101.46001	22.11111			0.00	0	0.00
HMS1F2	On 19/03/2013	Spot Bond	102.24978	53.68712	102.24978	53.68710			0.00	0	0.00
HMS1G2	On 19/03/2013	Spot Bond	102.77072	54.53554	102.77072	54.53552			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	8.81038	120.49879	8.78746		392,103,062,660.00	3,254,000	33,165,556.00	
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.95022	278.97229	2.93609			0.00	0	94,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.94642	279.46415	2.93230			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	9.03768	109.78196	9.01586		1,120,105,337,880.00	10,203,000	29,003,000.00	
HWAY35	On 31/07/2035	Spot Bond	110.08516	9.01420	110.08516	8.99239			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.18000	112.59477	1.18000	112.58156		427,160,000,000.00	362,000,000	653,000,000.00	
I2038	On 31/01/2038	Spot Bond	1.86000	111.23015	1.86000	111.21504		182,280,000,000.00	98,000,000	316,761,000.00	
I2050	On 31/12/2050	Spot Bond	1.95000	118.49385	1.95000	118.47746		497,250,000,000.00	255,000,000	340,585,000.00	
IBC01	On 16/03/2015	Spot Bond	94.50000	25.72097	94.50000	25.67413			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	29.18554	111.10415	29.11439			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	103.49385	100.38955	103.21830			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL13	On 12/03/2015	Spot Bond	101.98179	23.18076	101.98179	23.12235				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090	22.47542	100.56090	22.41948				0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	89.82497	99.93156	89.39338				0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	66.20705	100.23834	66.04275				0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	44.60321	100.38793	44.49237				0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	50.45211	104.99431	50.33463				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	19.27626	110.23108	19.22957				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	14.19611	114.54738	14.16064				0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	46.35625	103.99743	46.24972				0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	40.30169	101.06758	40.20094				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	37.75210	100.58995	37.65706				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	30.90975	111.22906	30.83171				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	12.47188	108.02289	12.44216				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	27.24122	100.81617	27.17251				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	10.28076	100.86946	10.25482				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	3.63647	123.12082	3.62684				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	2.34562	127.68743	2.33923				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL37	On 02/04/2015	Spot Bond	99.85267	21.80823	99.85267	21.75430			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	10.03650	99.84531	10.01168			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	12.63883	108.72274	12.60873			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	22.71649	100.33316	22.66007			0.00	0	100,000.00
IBL42	On 15/06/2017	Spot Bond	100.11008	10.52121	100.11008	10.49513			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	14.59541	100.65809	14.55864		201,316,180,000.00		2,000,000	1,000,000.00
IBL45	On 21/12/2018	Spot Bond	102.66026	9.88847	102.66026	9.86599			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	8.41450	99.50921	8.39574		398,036,840.00		4,000	24,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	91.67050	100.00000	91.45977			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00151	100.00000	0.00151			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	23.29794	100.89947	23.24571			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	23.29794	100.89947	23.24571			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	8.99829	101.97863	8.97783			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.83501	100.89947	8.81521			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	15.99500	100.90751	15.95508			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	15.75769	100.84756	15.71836			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	15.98502	99.83295	15.94549			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	21.38379	114.58662	21.33064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL01	On 29/12/2014	Spot Bond	99.86601	31.25285	99.86601	31.17555			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	31.25285	99.86601	31.17555			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	9.85424	100.72296	9.82941			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.82946	100.00000	8.80760			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	84.91394	101.81841	84.64790			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	81.46593	101.39919	81.21929			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	79.80589	101.19088	79.56969			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	29.30557	103.56174	29.23809			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	76.77802	100.41740	76.56107		1,205,008,800,000.00	12,000,000	3,000,000.00	
IN05E	On 14/11/2013	Spot Bond	100.58388	55.80919	100.58388	55.66871			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	89.99569	101.41671	89.78971			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	17.31195	101.24311	17.26812			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	50.00001	100.00000	50.00000			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	67.84387	100.00000	67.71800			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	50.25278	98.99412	50.25276			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	98.92791	98.88812	98.66347			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND311	On 12/03/2013	Spot Bond	98.78695	97.10893	98.78695	96.85437			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	95.35915	98.68599	95.11392			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223		4,500,000,000,000.00	45,000,000	15,000,000.00	
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.68397	100,000.00000	0.67139			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	100.00000	80.57395	100.00000	86.08491		41,000,000,000,000.00	410,000,000	410,000,000.00	
IND323	On 29/04/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND329	On 05/05/2013	Spot Bond	100.00000		84.88372	100.00000	84.68677			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000		84.68677	100.00000	84.49074			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000		84.49074	100.00000	84.29561			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000		84.29561	100.00000	84.10138			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000		84.10138	100.00000	83.90805			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000		67.97020	100.00000	67.84387			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000		67.09559	100.00000	66.97248			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000		70.24225	100.00000	70.10898			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000		69.31468	100.00000	69.18318			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000		68.39936	100.00000	68.26959			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000		67.36808	100.00000	67.24026			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000		66.60483	100.00000	66.47846			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000		65.72529	100.00000	65.60060			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000		64.85737	100.00000	64.73432			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000		64.00091	100.00000	63.87949			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000		63.15576	100.00000	63.03594			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000		62.32177	100.00000	62.20354			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND346	On 12/11/2013	Spot Bond	100.00000	61.49880	100.00000	61.38212			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	60.68669	100.00000	60.57155			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	59.88531	100.00000	59.77169			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	59.09451	100.00000	58.98239			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	58.31415	100.00000	58.20351			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	57.54409	100.00000	57.43492			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	82.80438	100.81810	82.55103			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	82.60870	100.00000	82.36994			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	85.15513	100.70818	84.96267			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	18.33687	101.98370	18.29066			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	18.12917	106.31357	18.08175			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	17.42673	104.39662	17.38189			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	9.81268	99.99991	9.78838			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	52.91252	100.00000	52.91250			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	34.80393	100.36848	34.71747			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	11.43468	100.00021	11.40636			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	100.84797	100.00000	100.58466			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.65297	6.50000	102.63494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING154	On 03/04/2013	Spot Bond	101.36114	94.40782	101.36114	94.16827				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	92.06921	101.10456	91.84132				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	11.85125	100.08473	11.82187				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	29.65485	101.44140	29.58047				0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	103.67646	100.25042	103.39707			3,007,512,600,000.00	30,000,000	15,000,000.00	
ING169	On 07/06/2013	Spot Bond	100.25042	99.41536	100.25042	98.88244			200,500,840,000.00	2,000,000		0.00
ING170	On 18/03/2013	Spot Bond	100.08567	100.58615	100.08567	100.32331				0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	100.37160	100.07206	100.11004				0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	52.58300	100.37849	52.58299				0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	82.70587	100.38408	82.52314				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	76.54860	100.38408	76.33296				0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	52.58781	100.37919	52.58780				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	21.02417	100.00000	20.97152				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	13.45547	100.00000	13.42177				0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	95.03637	100.27920	94.56697				0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	91.36374	100.08647	90.90195				0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	91.23247	100.00000	90.92734				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING188	On 01/07/2013	Spot Bond	100.00000		89.18586	100.00000	88.83053			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000		89.43414	100.00000	89.22121			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.00000		52.51489	100.00000	52.38190			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.00000		52.51489	100.00000	52.38190			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	100.00000		52.63010	100.00000	52.48531			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	100.00000		52.76743	100.00000	52.60855			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	100.00000		0.00043	100.00000	100.00000			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	100.00000		80.57395	100.00000	100.00000			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	100.00000		75.21127	100.00000	100.00000			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	100.00000		51.32853	100.00000	100.00000			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615		88.35910	100.90615	88.15007			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542		57.94600	100.92542	57.79969			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542		57.94600	100.92542	57.79969			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332		60.43707	101.29332	60.28569			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000		57.20679	100.00000	57.06820			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095		31.90221	102.06095	31.82177			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471		24.54569	101.68471	24.48330			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003		68.03071	100.42003	67.86161			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF01	On 13/04/2015	Spot Bond	101.24581	21.02232	101.24581	20.96968				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	12.95865	101.27443	12.92621				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	9.73992	101.29354	9.71553				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	14.09856	107.00679	14.06540				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	48.95385	105.51634	48.83939			1,160,679,740.00		11,000	41,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	17.48805	100.55058	17.44453				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	14.41233	111.16948	14.37717			5,558,474,000,000.00		50,000,000	12,737,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	27.58308	100.64446	27.51361				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	24.01611	100.00026	23.95663				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	24.08221	106.83400	24.02565				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	10.84564	100.08056	10.81877				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	7.79238	100.38986	7.77302				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.55623	117.02647	2.54974				0.00	0	100,000.00
IV019	On 31/03/2028	Spot Bond	129.51692	3.21068	129.51692	3.20162				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	76.55201	100.38643	76.33875				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	8.83923	99.81973	8.81738				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	8.46889	101.53934	8.44763				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV024	On 27/07/2022	Spot Bond	101.19270	8.37601	101.19270	8.35504			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.29027	100.25130	0.28954			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	8.88518	99.94061	8.86319			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	59.72085	100.95973	59.57169			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.36041	92.45654	2.35525			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.28844	95.34778	2.28333			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	55.26950	100.52241	55.13046			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	102.07028	103.46133	101.80432			0.00	0	500,000.00
IV07	On 31/03/2013	Spot Bond	99.88087	98.44340	99.88087	98.19508			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	17.00168	114.89453	16.95910			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	10.24075	101.30356	10.21481			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	3.17661	129.51692	3.16764			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	50.26004	98.96527	50.26003			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	98.40090	98.85919	98.13935			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	96.60211	98.75808	96.35027			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA313	On 28/03/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386		500,000,000,000.00	5,000,000	5,000,000.00	
IVA323	On 16/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA330	On 23/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	61.26567	100.00000	61.14943			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	60.45664	100.00000	60.34194			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA348	On 28/11/2013	Spot Bond	100.00000	59.65829	100.00000	59.54510			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	58.87049	100.00000	58.75879			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	58.09309	100.00000	57.98287			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	57.32595	100.00000	57.21719			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	90.60770	99.74330	90.31227			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	7.55669	100.81205	7.53763			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	39.84535	101.01716	39.74578			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	20.54686	101.02507	20.49551			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	9.29922	100.00000	9.27620			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	82.80439	100.81807	82.55103			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	86.25265	100.65963	86.05327			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	83.07692	100.00000	82.82209			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	87.84111	100.00000	87.64148			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	53.16222	100.00000	53.02910			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	55.29044	100.00000	55.15353			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	15.80430	101.04078	15.76480			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	8.78597	100.00000	8.76397			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG02U	On 22/01/2015	Spot Bond	100.00000	28.54106	100.00000	28.47037			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	8.76397	100.00000	8.74202			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	90.47706	100.00000	90.26467			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	90.18506	100.00000	89.97336			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	55.00427	104.62962	55.00425			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.42509	102.42188	2.41964			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	10.24455	101.21431	10.21861			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	98.67904	100.00000	98.43048			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	12.87033	153.49881	12.82990			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	58.95808	101.46222	58.81018			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	22.21460	100.47188	22.15936			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	9.99705	103.08494	9.97412		927,764,460.00	9,000	4,567,000.00	
LGL03	On 03/04/2018	Spot Bond	101.72477	1.51988	101.72477	1.51645			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	10.35868	100.30391	10.33296			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	21.89597	100.60223	21.84699		1,971,803,708,000.00	19,600,000	9,800,000.00	
LHL03	On 13/12/2016	Spot Bond	100.33330	4.22910	100.33330	4.21860			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ020	On 02/08/2013	Spot Bond	100.80210	82.55189	100.80210	82.30011			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	97.36202	98.89515	97.10586		395,580,600,000.00	4,000,000	2,000,000.00	
MAQ025	On 11/10/2013	Spot Bond	101.14527	60.58361	101.14527	60.43206		0.00	0	0.00	
MAQ027	On 07/03/2013	Spot Bond	98.95948	98.39931	98.95948	98.13749		0.00	0	0.00	
MAQ028	On 12/04/2013	Spot Bond	98.43044	89.82608	98.43044	89.60901		0.00	0	0.00	
MAQ029	On 23/04/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217		0.00	0	0.00	
MAQ02U	On 22/04/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057		0.00	0	0.00	
MAQ030	On 11/07/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317		0.00	0	0.00	
MAQ031	On 13/05/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351		0.00	0	0.00	
MAQ03U	On 04/04/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000		0.00	0	0.00	
MBC19	On 08/05/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138		0.00	0	0.00	
MBC20	On 20/06/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992		0.00	0	0.00	
MBF018	On 15/04/2013	Spot Bond	101.29323	91.89008	101.29323	91.66394		0.00	0	0.00	
MBF019	On 15/04/2014	Spot Bond	101.31233	41.31319	101.31233	41.20968		0.00	0	0.00	
MBF024	On 26/05/2013	Spot Bond	100.54173	83.24286	100.54173	83.05790		603,250,380,000.00	6,000,000	3,000,000.00	
MBF025	On 26/05/2014	Spot Bond	100.58073	36.94901	100.58073	36.85600		0.00	0	0.00	
MBF027	On 07/10/2014	Spot Bond	101.30733	29.08732	101.30733	29.01444		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF028	On 16/04/2015	Spot Bond	101.17095	20.59876	101.17095	20.54721			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	16.56861	99.84625	16.52718			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	9.05982	99.84060	9.03717			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	63.13552	100.25866	62.97706			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	58.69231	101.08567	58.54556			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	59.11256	100.00000	58.96618			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	56.19618	100.00000	56.05545			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	42.06833	100.00000	41.96416			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	25.69956	100.00000	25.63592			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	27.56859	100.00000	27.49955			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.52330	100.00000	6.50715			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	15.92603	100.00000	15.88659			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	11.82811	109.95029	11.79966			219,900,580.00	2,000	64,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	32.20379	100.21678	32.12389			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	62.07507	100.18427	61.92110			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	25.38345	100.20050	25.32048			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	34.02189	101.34831	33.94534			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	34.07394	101.35889	33.99727			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA3	On 05/10/2016	Spot Bond	101.41174	13.99061	101.41174	13.95912				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	8.19452	103.44664	8.17567				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.85626	103.61067	7.83816				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	16.49995	101.86568	16.46268				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	10.83839	104.35890	10.81328				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	10.92079	104.67108	10.89542				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	30.25984	106.18586	30.18911			18,179,019,232,000.00	171,200,000	48,600,000.00	
MFS1A1	On 20/12/2015	Spot Bond	100.06286	16.90406	100.06286	16.86218				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	8.25502	100.06556	8.23457				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	11.42790	110.15502	11.39705				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	22.20758	107.16233	22.15500			321,486,990.00	3,000	25,300,000.00	
MIIL01	On 31/05/2015	Spot Bond	100.44922	19.16392	100.44922	19.11731				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	104.78971	12.90033	104.78971	12.87050				0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	82.54448	100.42970	82.36324				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	12.55346	104.79935	12.52442			419,197,400.00	4,000	6,339,000.00	
MTN02	On 13/07/2014	Spot Bond	110.61908	37.49703	110.61908	37.40593			442,476,320.00	4,000	751,000.00	
MTN03	On 13/07/2015	Spot Bond	110.59153	20.84984	110.59153	20.79920			4,290,951,364,000.00	38,800,000	9,700,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04	On 13/07/2017	Spot Bond	115.34633	11.58911	115.34633	11.55999			461,385,320.00	4,000	2,811,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	63.54220	102.81634	63.39754			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	95.10979	98.77372	94.86563			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	90.47852	98.48888	90.25816			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.06478	100.00000	6.04960			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.16067	100.00000	0.16027			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.34988	100.00000	6.33398			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.42763	100.00000	6.41153			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.90359	100.89771	5.88869			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.98317	100.61875	5.96810			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.09169	100.62967	6.07636			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.14287	100.63509	6.12740			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.20426	100.64159	6.18864			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	6.35771	100.65787	6.34170			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	6.45998	100.66881	6.44371			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	6.57246	100.68074	6.55591			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	6.67470	100.69157	6.65787			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A502	On 14/08/2020	Spot Bond	100.69687	6.72581	100.69687	6.70886				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	7.33868	100.76218	7.32017				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	8.05276	100.83813	8.03243				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.16067	100.00000	0.16027				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.16067	100.00000	0.16027				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	10.10868	103.67668	10.08539				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	40.12473	101.36748	40.02416				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	27.62003	100.92433	27.55107				0.00	0	600,000.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	26.11305	100.76441	26.04721				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	9.71732	100.97362	9.69277			40,389,448,000.00	400,000	1,200,000.00	
NBK14B	On 27/08/2015	Spot Bond	100.60434	18.65033	100.60434	18.60338				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	8.52059	100.47967	8.49917				0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	23.49569	112.76469	23.43772				0.00	0	8,409,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	18.29610	100.61353	18.25054				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	14.83335	122.79495	14.79417			491,179,800.00	4,000	4,204,000.00	
NBK4	On 28/10/2024	Spot Bond	32.99078	3.59921	32.99078	3.59640				0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	90.90254	101.43082	90.68074				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On 19/04/2015	Spot Bond	108.29303	26.61834	108.29303	26.55513			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	21.04438	101.23516	20.99169			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.05851	101.30698	8.03832			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	49.18093	104.56520	49.06678			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	43.59138	100.00004	43.48345			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	18.80962	109.74955	18.76422			0.00	0	5,551,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	13.63803	100.00006	13.60427			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	112.09545	119.17407	111.75361			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	105.38683	100.33399	105.10261			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	35.52359	100.00000	35.45619			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	44.86998	100.00000	44.78486			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	33.87649	100.00000	33.81222			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	32.12223	100.00000	32.06128			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	26.68970	100.55018	26.62253			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	103.55715	100.22266	103.28188			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	100.16242	99.94761	99.90572			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	99.84018	99.94811	99.58496			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	99.84018	99.94811	99.58496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN53	On 26/03/2013	Spot Bond	99.94811	99.84018	99.94811	99.58496				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	23.07542	99.86407	23.01835				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	21.92023	101.50309	21.86523				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	21.48740	101.36582	21.43355				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	19.34555	100.40506	24.14138				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	19.78968	80.20911	19.75777				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	18.10662	100.38119	18.06163				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	14.63401	100.00000	14.60625				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	15.80934	101.10639	15.76980				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	16.42622	101.21257	16.38511				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	15.71673	101.03995	15.67745				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	13.71804	101.41775	13.68364				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	15.99644	76.11506	15.97166				0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	76.67603	100.41337	76.46473				0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	44.51994	100.10537	44.40960				0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	44.43977	100.10374	44.32962				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	21.78164	99.82783	21.72778				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.27798	100.74066	9.25460			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	9.58403	100.07228	9.56028			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	17.09344	100.06803	17.05108			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	9.18411	101.43571	9.16107			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	23.83089	110.75661	23.77294			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	70.43918	105.36061	70.27468			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	49.80606	106.42411	49.68880			0.00	0	3,320,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	8.66477	101.17472	8.64308			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	16.71813	119.90407	16.67480			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	9.60381	108.97397	9.57784			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	96.85176	98.87170	96.59833			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	18.17120	100.47393	18.12602			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.66561	156.96491	5.64713			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	8.97841	115.40836	8.95585			0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	96.59946	98.83767	96.34744			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	78.27696	97.39714	78.11380			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	62.22710	100.19307	62.07274			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	9.35009	114.59979	9.32366			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A11	On 22/05/2016	Spot Bond	100.55569	11.57789	100.55569	11.54875				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	37.33106	100.53494	37.23714				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	83.87520	100.49411	83.68722				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	18.79278	100.52625	18.74551				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	9.32962	116.99821	9.30276				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	37.55281	100.56446	37.45830				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	84.01722	100.52540	83.82889				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	18.95497	100.54276	18.90727				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	9.71885	114.44931	9.69141				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	37.82111	100.59918	37.72590				0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	84.21107	100.56709	84.02222				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	19.26328	100.57314	19.21480				0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	84.23868	100.57316	84.04976				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	84.39953	100.58790	84.21025				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	84.59363	100.65124	84.40381				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	84.84995	100.70756	84.65945				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	8.56973	100.72887	8.54813				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D6		On 22/05/2016	Spot Bond	100.67612	12.89459	100.67612	12.86210			0.00	0	0.00
NRA013		On 31/10/2013	Spot Bond	134.34526	69.50893	134.34526	69.30601			0.00	0	30,000,000.00
NRA014		On 30/04/2014	Spot Bond	108.59837	46.45266	108.59837	46.34148		5,256,161,108,000.00	48,400,000	24,200,000.00	
NRA018		On 30/11/2018	Spot Bond	125.30314	12.80381	125.30314	12.76963		626,515,700,000.00	5,000,000	7,500,000.00	
NRA01U		On 31/03/2013	Spot Bond	100.00000	98.18038	100.00000	97.93245			0.00	0	0.00
NRA022		On 31/10/2022	Spot Bond	134.80590	12.82804	134.80590	12.79157		458,340,060,000.00	3,400,000	4,723,000.00	
NRA023		On 31/05/2023	Spot Bond	171.14853	5.03709	171.14853	5.01958			0.00	0	84,000,000.00
NRA028		On 30/11/2028	Spot Bond	135.14144	11.73402	135.14144	11.70079		837,876,928,000.00	6,200,000	7,100,000.00	
NTC09		On 18/04/2013	Spot Bond	101.23304	91.08456	101.23304	90.86216			0.00	0	0.00
NTC10		On 18/04/2014	Spot Bond	101.21485	40.87389	101.21485	40.77158			0.00	0	0.00
NTC11		On 18/04/2014	Spot Bond	101.18197	40.75163	101.18197	40.64965			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	101.47481	11.91208	101.47481	11.88186			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	100.95122	27.70535	100.95122	27.63539			0.00	0	0.00
NTC14		On 26/07/2013	Spot Bond	100.91565	84.25242	100.91565	83.99282			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	101.05067	20.42258	101.05067	20.37153			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	15.59891	100.00000	15.56029			0.00	0	0.00
OCT1A4		On 18/10/2015	Spot Bond	100.00000	15.64963	100.00000	15.61088			0.00	0	0.00
OCT1B1		On 18/10/2015	Spot Bond	100.00000	15.68007	100.00000	15.64124			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.41045	100.00000	16.36981			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.22199	100.00000	17.17934			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	22.29410	100.00000	22.23890			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	20.31836	108.19161	20.27015		11,252,684,781,270.00	104,007,000	36,452,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.91217	100.00000	5.89737			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	16.31083	104.37000	16.27892			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	23.83724	100.00000	23.77821			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.85493	100.00000	6.83796			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	96.72207	100.19068	96.22002			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	52.72542	100.38733	52.72541			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	53.43624	100.00000	53.33486			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	71.78560	100.00000	71.65241			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	44.68457	100.10564	44.57381			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	39.48317	100.09773	39.38195			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	95.38658	100.09376	94.89700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9D	On 15/06/2013	Spot Bond	100.09863	95.52542	100.09863	95.03510			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	65.13210	100.10500	64.92405			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	44.82156	100.10840	44.71046			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	39.48186	100.10173	39.38063			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	95.75680	100.10673	95.26526			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	65.17997	100.10663	64.97176			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	45.12775	100.11457	45.01590			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	39.48028	100.10653	39.37905			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	96.17329	100.12130	95.67954			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	45.46618	100.12138	45.35346			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	39.47845	100.11212	39.37722			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	96.54348	100.13423	96.04777			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	56.06720	100.68448	55.92594			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	39.07543	116.98567	38.97502			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	31.45165	91.25497	31.38640			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.87895	40.60007	0.87805			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	5.22500	125.65911	5.24000	125.60168		162,847,611,867,600.00	167,007,056	9,930,489,233.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158	On 15/09/2015	Spot Bond	124.15418	24.64390	124.15418	24.57751			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	16.01789	86.87026	15.98600			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	18.93782	130.95502	18.88460			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.63476	82.70497	8.61826			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	72.47629	107.05466	72.32986			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.22500	130.31372	7.20000	130.54624		164,629,808,092,800.00	786,132,608	0,525,953,325.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.79271	38.29047	0.79195			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.72781	36.16829	0.72715			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	217.61078	190.50032	217.57672	189.53029		275,930,469,040,000.00	268,000,000	590,469,678.00	
R197	On 07/12/2023	Spot Bond	0.99000	286.08303	0.99000	286.05101		155,436,336,000.00	157,006,400	247,524,100.00	
R201	On 21/12/2014	Spot Bond	5.16500	107.78176	5.14000	107.81113		9,570,434,108,320.00	852,939,808	906,279,640.00	
R202	On 07/12/2033	Spot Bond	1.78000	213.37482	1.78000	213.34635		2,900,526,732,000.00	629,509,400	1,063,908,800.00	
R203	On 28/02/2023	Spot Bond	6.65500	107.92335	6.65000	107.94206		49,061,437,902,950.00	372,116,890	2,888,976,521.00	
R203	On 15/09/2017	Spot Bond	5.67500	113.97908	5.66500	114.00341		79,799,488,087,700.00	061,583,804	5,587,583,957.00	
R204	On 21/12/2018	Spot Bond	5.97000	111.36512	5.96000	111.39851		66,982,038,469,860.00	219,771,938	5,109,828,135.00	
R2048	On 28/02/2048	Spot Bond	108.88836	8.05476	108.88836	8.03575		759,210,271,296,009.00	972,373,092	4,111,600,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	42.35378	100.00000	42.24889			0.00	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 15/01/2014	Spot Bond	5.16500	102.89778	5.13500	102.90918		21,631,020,000,000.00	188,000,000	1,645,500,000.00	
R207	On 15/01/2020	Spot Bond	6.24000	106.46828	6.23000	106.50735		104,484,936,354,240.00	744,380,826	6,751,803,787.00	
R208	On 31/03/2021	Spot Bond	6.35000	105.30997	6.34000	105.35536		203,908,590,518,300.00	111,589,058	8,935,563,975.00	
R209	On 31/03/2036	Spot Bond	8.15500	82.93279	8.09500	83.44120		154,099,618,881,215.00	896,335,853	9,581,449,691.00	
R210	On 31/03/2028	Spot Bond	1.48500	164.38309	1.48500	164.36249		145,577,520,000.00	98,032,000	85,132,600.00	
R211	On 31/01/2017	Spot Bond	0.28000	114.45129	-0.28000	114.44158		(172,018,000,000.00)	614,350,000	1,083,375,000.00	
R212	On 31/01/2022	Spot Bond	0.86000	132.94911	0.86000	132.93470		1,044,977,744,000.00	215,090,400	2,098,009,000.00	
R213	On 28/02/2031	Spot Bond	7.83500	92.03403	7.79000	92.42140		109,087,721,700,940.00	923,129,764	5,905,049,522.00	
R214	On 28/02/2041	Spot Bond	84.68795	7.68998	84.68795	7.67524		301,076,073,340,220.00	363,178,272	6,803,617,018.00	
R223C	On 15/03/2013	Spot Bond	98.99493	96.34184	98.99493	96.09075		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	65.39571	96.64575	65.25343		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	44.82906	94.28171	44.73350		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	31.24802	91.87036	31.18283		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	22.34449	88.83566	22.29916		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	86.87026	16.01789	86.87026	15.98600		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	84.86749	11.65309	84.86749	11.63034		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	82.70497	8.63476	82.70497	8.61826		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	97.62766	76.94854	97.62766	76.79049		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R324C	On 21/12/2013	Spot Bond	95.17874	53.32256	95.17874	53.20864				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	36.89843	92.80992	36.82123				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	25.90106	90.60553	25.84794				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	18.65119	87.76872	18.61394				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	13.46533	85.82547	13.43894				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	9.89489	83.71772	9.87590				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.41999	81.42381	7.40608				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.95379	77.48625	5.94309				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.65717	75.13464	4.64902				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.79919	72.16183	3.79276				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	3.04558	70.13136	3.04055				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.47186	68.17127	2.46788				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	2.03477	66.23386	2.03158				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.82130	63.06100	1.81856				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.54290	61.24492	1.54063				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.35865	59.05342	1.35672				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.17417	57.39997	1.17255				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C	On 21/06/2022	Spot Bond	55.80907	1.02395	55.80907	1.02256			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.90059	54.27807	0.89941			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.79503	52.85822	0.79401			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.70675	51.49553	0.70586			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.06795	44.45722	1.06678			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.99498	43.11572	0.99392			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.93257	41.83089	0.93159			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.87895	40.60007	0.87805			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.83271	39.42073	0.83189			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.79271	38.29047	0.79195			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.75800	37.20704	0.75729			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.72781	36.16829	0.72715			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	47.40313	100.16140	47.28557			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	87.57512	101.36584	87.29476			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	15.05554	101.68455	15.01769			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	20.22515	100.60342	20.17424			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.46203	100.00000	2.45594			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	104.61356	100.25681	104.33239			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC09	On 06/06/2013	Spot Bond	100.32689	97.28870	100.32689	99.94511			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	97.28888	100.32010	99.94532			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	65.23007	100.32441	66.86828			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	21.73062	101.54349	21.67606			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	87.39821	100.00000	87.26250			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	98.37856	100.26310	98.11342			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	28.68374	101.21857	28.61193		3,036,557,100,000.00	30,000,000	15,000,000.00	
RES12	On 20/08/2015	Spot Bond	100.60466	19.33498	100.60466	19.28630			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	61.71521	101.28378	61.56063			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.38604	100.77784	8.36489			0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	100.00000	8.62831	100.00000	8.60671			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	44.48873	100.38116	44.37819			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	54.42206	100.60804	54.42205			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	54.73460	100.65009	54.73458			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP004	On 25/11/2014	Spot Bond	102.09902	28.74994	102.09902	28.67659			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	14.70135	99.79665	14.66501			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	12.33336	101.65073	12.30202			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	15.82482	101.46985	15.78467			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	15.82482	101.46985	15.78467			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	87.35455	101.38750	87.07573			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	78.04067	100.62446	77.81728			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	66.21631	100.24328	66.00454			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	61.57309	101.50905	61.41856			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	15.58841	99.91990	15.54984			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	13.59368	99.90988	13.56005			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	94.77930	100.25061	94.28705			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	10.42263	100.36848	10.39674			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	56.39808	100.00000	56.25842			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.95000	100.59101	12.95000	100.55615			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	54.96211	100.51732	54.82835			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	51.71606	100.00000	51.58656			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	27.42032	100.62598	27.35128			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPI01	On 22/07/2016	Spot Bond	5.25000	100.54548	5.25000	100.53108				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.92460	100.00000	0.92234				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.01254	100.00000	4.00260				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.23777	100.00000	9.21464				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	19.15823	101.48404	19.11484				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	12.06020	115.23085	12.03009				0.00	0	4,986,000.00
SBC2	On 28/04/2016	Spot Bond	104.86804	10.37726	104.86804	10.35689				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	15.12138	114.56238	15.08360				0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	10.62416	100.56539	10.59742				0.00	0	100,000.00
SBK14	On 01/12/2017	Spot Bond	107.95466	12.58190	107.95466	12.55209			6,909,098,240,000.00	64,000,000	15,000,000.00	
SBK15	On 23/01/2022	Spot Bond	101.20234	7.71474	101.20234	7.69543				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	8.72625	100.11990	8.70463			1,401,678,600,000.00	14,000,000	7,000,000.00	
SBK17	On 31/07/2024	Spot Bond	101.08312	7.75563	101.08312	7.73602				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	8.12615	101.24095	8.10580				0.00	0	300,000.00
SBK19	On 24/10/2019	Spot Bond	101.21627	8.10275	101.21627	8.08246				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	24.65774	107.37565	24.59926				0.00	0	14,626,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	97.28658	102.36256	97.04187				0.00	0	2,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond	105.03639	12.34767	105.03639	12.31906			0.00	0	6,581,000.00
SBK11	On 09/04/2014	Spot Bond	132.16219	46.38172	132.16219	46.24870		7,929,731,400,000.00	60,000,000	10,100,000.00	
SBN18	On 14/09/2013	Spot Bond	162.56493	55.15226	162.56493	54.97129			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	91.35755	155.18315	91.01436			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	25.49297	120.12124	25.42681			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	25.41170	120.50039	25.34559			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	25.37113	120.69056	25.30504			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	97.17432	143.06048	96.81984			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	13.40495	106.46393	13.37337			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	25.45522	120.29708	25.38908			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	25.43490	120.39190	25.36878			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	90.25621	215.59863	89.80560			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	98.18038	100.00000	97.93245			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	9.43174	100.10760	9.40836			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	45.37988	99.06612	45.26845			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	32.61010	100.00010	32.52935			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	11.77329	99.81852	11.74419			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	91.39190	99.79990	91.09180			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR003	On 05/11/2013	Spot Bond	100.00000	57.42028	100.00000	57.27650				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	13.62972	109.84578	13.59680				0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	57.02288	100.78863	56.87908				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	12.31613	100.87410	12.28539				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	8.51515	99.99987	8.49406				0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.34521	100.00000	1.34221				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	9.15421	99.99997	9.13155				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	10.69561	113.08735	10.66931				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	11.87709	109.22356	11.84854				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	7.48769	100.77436	7.46880				0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	26.02260	100.47821	25.95716				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	8.64300	100.50480	8.62126				0.00	0	24,100,000.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.31961	100.51996	7.30120				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	10.87394	106.95022	10.84823			3,209,041,351,100.00	30,005,000	33,458,000.00	
SBS3	On 25/05/2026	Spot Bond	102.76906	9.94336	102.76906	9.92061				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	10.59300	104.14309	10.56849				0.00	0	133,000.00
SBS7	On 26/03/2013	Spot Bond	103.79928	103.63690	103.79928	103.36246				0.00	0	1,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On 07/07/2016	Spot Bond	120.54819	14.70238	120.54819	14.66412			482,192,760.00	4,000	1,309,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	86.59069	120.15971	86.38140			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	3.00000	272.67152	2.98585			0.00	0	33,700,000.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.47199	123.12082	4.46015			0.00	0	2,000,000.00
SCM107	On 15/09/2017	Spot Bond	114.44000	10.95333	114.44000	10.92275			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.24800	100.00000	4.23748			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.23454	82.63494	0.23403			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.76619	120.42805	4.75340			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.65297	6.50000	102.63494			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	12.87476	100.12305	12.84284			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	89.28908	99.88484	88.86228			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	22.58031	99.87542	22.52445			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	11.05277	100.24421	11.02534			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	103.11523	12.27611	103.11523	12.24810			0.00	0	20,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	1.73769	100.24161	1.73338		72,574,925,640.00	724,000	20,000,000.00	
SLI1	On 15/08/2013	Spot Bond	105.71322	70.61524	105.71322	70.47766			0.00	0	7,000,000.00
SLI2	On 15/08/2016	Spot Bond	112.32955	13.06050	112.32955	13.02838		1,887,136,440,000.00	16,800,000	8,400,000.00	
SMF1	On 27/06/2013	Spot Bond	101.56711	82.31240	101.56711	82.14033		507,835,550.00	5,000	5,000.00	
SNT01	On 15/09/2017	Spot Bond	105.65786	13.50961	105.65786	13.47798		3,930,472,392,000.00	37,200,000	18,600,000.00	
SPDA1	On 21/08/2014	Spot Bond	100.80059	37.46305	100.80059	37.36857			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	11.74568	100.58343	11.71612			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	19.05906	100.81342	19.01098			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	8.73304	100.58796	8.71105			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	15.59374	107.52630	15.55693			0.00	0	1,000,000.00
SSA02	On 20/04/2015	Spot Bond	101.25454	20.69206	101.25454	20.64024			0.00	0	15,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA03	On 22/04/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
SSCP01	On 01/03/2013	Spot Bond	100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.32415	100.41357	9.65226			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	11.00890	99.94314	10.98166			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	9.73523	101.14726	9.71087			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	10.07454	94.17275	10.05321			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	10.10522	93.82087	10.08389			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	29.83443	104.67610	29.76551			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	8.23309	101.56575	8.21442			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	10.91063	100.11486	10.88358			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	13.29104	107.35953	13.25951			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	25.16894	121.64737	25.10296			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.08699	105.50721	2.08194			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	10.68197	100.00000	10.66242			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	50.00002	100.00000	50.00001			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	67.84387	100.00000	67.71800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN924	On 22/08/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	50.23145	99.07862	50.23143			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	50.24237	99.03521	99.72940		7,922,816,800,000.00	80,000,000	40,000,000.00	
SYN967	On 18/03/2013	Spot Bond	98.78368	95.60149	98.78368	95.35477			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
SYN979	On 20/03/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN980	On 22/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176		101,200,000,000,000.00	012,000,000	506,000,000.00	
SYN982	On 22/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395		80,600,000,000,000.00	806,000,000	403,000,000.00	
SYN984	On 29/05/2013	Spot Bond	100.00000	80.39648	100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	23.42261	119.55998	23.36237			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	11.67493	111.67266	11.64651			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	41.13937	100.00000	41.04732			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	27.85032	100.00000	27.78136			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	14.26140	100.00000	14.22570			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	49.40273	104.23307	49.28837			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	96.59848	98.86706	96.34639			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	92.18400	101.16928	91.95569			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	90.84114	101.07247	90.61965			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	19.82953	100.91059	19.78003			0.00	0	750,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS84	On 28/07/2016	Spot Bond	110.02135	13.17223	110.02135	13.14036				0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	98.91270	100.30600	98.64457				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	55.50014	100.55190	55.36047				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	55.88133	100.62855	55.74062				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	7.06191	101.17076	7.04424				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.27916	101.20716	7.26094				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	8.33919	103.42947	8.32000				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	9.24453	100.80622	9.22147				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	9.50950	100.83814	9.48577				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.78330	100.90574	2.77703				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	7.00370	100.17362	6.98633				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	7.28026	100.18041	7.26219				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.85785	100.00000	2.85146				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.74577	101.28535	7.72637				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	9.98610	100.89554	9.96117				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.74193	101.45249	8.72000				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	10.86401	101.00134	10.83687				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10D1	On 18/10/2038	Spot Bond	102.14068	12.82549	102.14068	12.79313			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	14.52878	101.44362	14.49235			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	12.75818	101.20953	12.72625			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.40931	101.06155	6.39329			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.89888	101.14347	6.88162			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.96089	105.45079	6.94281			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.87587	101.30716	7.85614			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	8.30917	101.37985	8.28834			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	12.86821	102.14790	12.83574			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	12.46725	101.15653	12.43605			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	15.76868	101.18212	15.72921			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	12.70803	101.20040	12.67622			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.06120	101.18212	7.04352			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.16982	101.20040	7.15187			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.22412	101.20953	7.20604			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	12.54752	101.17116	12.51613			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	12.70803	101.20040	12.67622			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	13.25926	101.30089	13.22604			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.76663	101.30089	7.74717				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	13.25926	101.30089	13.22604				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	14.05961	101.44699	14.02435				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	8.84901	101.48350	8.82681				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	14.00964	101.43786	13.97451				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	17.98669	102.16719	17.94128				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	13.14370	102.21271	13.11050				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	18.13502	102.19450	18.08923				0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	63.02866	99.87885	62.87275				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	27.55138	111.48563	27.48439				557,428,150.00	5,000	3,033,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	6.62752	102.36770	6.61473				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	12.19692	111.51511	12.16710				228,919,332,959,100.00	052,810,000	994,382,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	13.45313	120.69176	13.41808				81,032,447,664,000.00	671,400,000	345,033,452.00
TN23	On 06/11/2023	Spot Bond	122.92168	11.91549	122.92168	11.88399				30,410,823,632,000.00	247,400,000	110,739,981.00
TN25	On 19/08/2025	Spot Bond	112.54971	8.65283	112.54971	8.63152				54,856,728,654,000.00	487,400,000	231,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	10.82490	105.64973	10.79957				2,156,839,237,950.00	20,415,000	10,151,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	6.55503	100.66243	6.53852				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ2	On 15/04/2022	Spot Bond	100.67816	6.70829	100.67816	6.69139				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	6.90235	100.69808	6.88496				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	6.92278	100.70018	6.90533				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	7.88175	100.79857	7.86188				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	13.36921	101.00182	13.33542				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	21.05078	101.21676	20.99808				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	9.48408	101.26720	9.46033				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	8.26942	101.29746	8.24870				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.02678	10.00000	100.00000				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.02610	9.75000	100.00000				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.02586	100.00000	10.00000				0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765				0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	98.40183	98.80121	98.14042				0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	85.54781	97.87620	85.35201				0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	75.60102	99.82860	75.44502				0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	80.57670	97.76060	80.40318				0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	100.00000	52.23228	100.00000	52.13319				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC001	On 08/05/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138		7,000,000,000,000.00	70,000,000	10,000,000.00	
TWC002	On 14/05/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455		0.00	0	0.00	
TWC003	On 16/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919		0.00	0	0.00	
TWC004	On 21/05/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548		23,600,000,000,000.00	236,000,000	200,000,000.00	
TWCJ01	On 14/05/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455		0.00	0	0.00	
TWCM01	On 14/05/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455		0.00	0	0.00	
UG21	On 02/03/2021	Spot Bond	120.75743	14.22115	120.75743	14.18409		0.00	0	0.00	
UTR041	On 19/04/2014	Spot Bond	101.23503	40.92749	101.23503	40.82502		0.00	0	0.00	
UTR042	On 19/04/2016	Spot Bond	101.32511	13.48007	101.32511	13.44630		0.00	0	0.00	
UTR043	On 06/04/2015	Spot Bond	101.70719	22.86618	101.70719	22.80869		0.00	0	0.00	
UTR40	On 10/09/2017	Spot Bond	110.55481	15.65417	110.55481	15.61615		0.00	0	0.00	
VIP1A5	On 07/11/2013	Spot Bond	100.00000	57.72609	100.00000	57.58154		0.00	0	0.00	
VIP1B3	On 07/11/2013	Spot Bond	100.00000	57.95815	100.00000	57.81302		0.00	0	0.00	
VIP1C3	On 07/11/2013	Spot Bond	100.00000	58.03550	100.00000	57.89017		0.00	0	0.00	
VKE01	On 08/05/2015	Spot Bond	100.80302	19.74169	100.80302	19.69189		0.00	0	0.00	
VKE02	On 08/05/2016	Spot Bond	100.83292	12.22447	100.83292	12.19363		0.00	0	0.00	
VKE03	On 08/05/2017	Spot Bond	100.83423	9.09073	100.83423	9.06779		0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD002	On 28/02/2013	Spot Bond	100.00000	52.83751	100.00000	52.83750			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	52.49365	100.36906	52.49363			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648		101,810,000,000,000.00	018,100,000	750,000,000.00	
VOYT01	On 09/09/2015	Spot Bond	128.75000	12.36642	128.75000	12.33842			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	17.12193	121.77342	17.07700		22,893,402,960,000.00	188,000,000	94,509,000.00	
WS05	On 01/08/2018	Spot Bond	243.55465	4.46467	243.55465	4.44468		14,613,279,000,000.00	60,000,000	63,784,000.00	
WSP1	On 28/05/2015	Spot Bond	107.94222	23.62999	107.94222	23.57370			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	110.97172	12.34515	110.97172	12.31508		17,755,475,200,000.00	160,000,000	80,500,000.00	
WSP3	On 28/05/2019	Spot Bond	113.15781	10.35498	113.15781	10.32936			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	10.19780	112.59168	10.17267			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	10.02136	113.82178	9.99645			0.00	0	0.00
Z006	On 31/08/2013	Spot Bond	96.69614	67.33624	96.69614	67.19088		2,900,884,200,000.00	30,000,000	30,000,000.00	
Z009	On 30/11/2013	Spot Bond	95.45272	55.69459	95.45272	55.57531			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	18.31856	87.68655	18.28180			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	43.46272	93.89641	43.37090			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	36.19136	92.71091	36.11529			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	15.05081	86.49267	15.02112			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	26.99082	90.84932	26.93503			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z071	On 01/07/2015	Spot Bond	87.67412	18.28549	87.67412	18.24881			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.21330	67.16812	2.20977			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.81369	100.00000	8.79697			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03549	100.00000	0.03542			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.81369	100.00000	8.79697			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	23.61554	100.00000	23.57073			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	24.15988	100.00000	24.11404			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	22.64924	100.00000	22.60626			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	22.64924	100.00000	22.60626			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	21.47637	100.00000	21.43562			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	21.47637	100.00000	21.43562			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	20.32560	100.00000	20.28704			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	20.32560	100.00000	20.28704			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	19.12721	100.00000	19.09092			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	19.12721	100.00000	19.09092			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	18.03370	100.00000	17.99948			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	18.03370	100.00000	17.99948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA019	On 21/09/2015	Spot Bond	100.00000	16.97044	100.00000	16.93824			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	16.97044	100.00000	16.93824			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	16.06111	100.00000	16.03064			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	15.20051	100.00000	15.17167			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	11.36771	100.00000	11.34614			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	10.73818	100.00000	10.71781			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	10.10507	100.00000	10.08589			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	10.10507	100.00000	10.08589			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	9.56361	100.00000	9.54546			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	9.03399	100.00000	9.01685			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.50135	100.00000	8.48522			0.00	0	0.00
<b>Total for j-Bonds :</b>									<b>1,648,909,720,996,590.00</b>	<b>0,095,907,705</b>	<b>106 616 034 733.00</b>
<b>Grand Total:</b>									<b>18,910,197,455,200.00</b>	<b>196,225,482</b>	<b>06 617 751 782.00</b>