



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 05/02/2013

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	8.90060	8.90060	8.95160	8.95160		12.17	87,136,874.00	9,790	304,899.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	803.04790	0.80305	853.89450	0.85389	803.048	13.38	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	2.44790	0.00245	2.29450	0.00229	2.448	13.38	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	607.93690	0.60794	658.36200	0.65836	607.937	12.57	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	7.33690	0.00734	6.76200	0.00676	7.337	12.57	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	513.00410	0.51300	562.92070	0.56292	513.004	12.17	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	12.40410	0.01240	11.32070	0.01132	12.404	12.17	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	422.50970	0.42251	470.19260	0.47019	422.510	12.00	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	21.90970	0.02191	18.59260	0.01859	21.910	12.00	0.00	0	4,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	339.31480	0.33931	384.60480	0.38460	339.315	12.04	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	38.71480	0.03871	33.00480	0.03300	38.715	12.04	0.00	0	18,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	300.71620	0.30072	344.45690	0.34446	300.716	12.06	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	50.11620	0.05012	42.85690	0.04286	50.116	12.06	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	264.41070	0.26441	306.36020	0.30636	264.411	12.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	63.81070	0.06381	54.76020	0.05476	63.811	12.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	230.58040	0.23058	270.50690	0.27051	230.580	12.11	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	79.98040	0.07998	68.90690	0.06891	79.980	12.11	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	8.77	Call	217.77550	0.21778	256.83070	0.25683	217.775	12.11	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	87.17550	0.08718	75.23070	0.07523	87.175	12.11	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	199.36960	0.19937	237.05770	0.23706	199.370	12.13	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	98.76960	0.09877	85.45770	0.08546	98.770	12.13	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	170.87180	0.17087	206.13670	0.20614	170.872	12.15	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	120.27180	0.12027	104.53670	0.10454	120.272	12.15	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	145.13020	0.14513	177.82170	0.17782	145.130	12.17	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	144.53020	0.14453	126.22170	0.12622	144.530	12.17	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	107.35140	0.10735	131.81040	0.13181	107.351	12.69	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	206.75140	0.20675	180.21040	0.18021	206.751	12.69	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	100.96800	0.10097	124.37560	0.12438	100.968	12.80	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	220.36800	0.22037	192.77560	0.19278	220.368	12.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	92.05410	0.09205	113.93020	0.11393	92.054	12.96	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	241.45410	0.24145	212.33020	0.21233	241.454	12.96	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	78.83620	0.07884	98.29480	0.09829	78.836	13.22	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	278.23620	0.27824	246.69480	0.24669	278.236	13.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	57.70670	0.05771	72.89700	0.07290	57.707	13.74	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	357.10670	0.35711	321.29700	0.32130	357.107	13.74	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	49.36390	0.04936	62.71160	0.06271	49.364	14.00	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	398.76390	0.39876	361.11160	0.36111	398.764	14.00	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	42.24510	0.04225	53.93990	0.05394	42.245	14.27	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	441.64510	0.44165	402.33990	0.40234	441.645	14.27	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	39.70120	0.03970	50.78560	0.05079	39.701	14.37	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	459.10120	0.45910	419.18560	0.41919	459.101	14.37	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	36.17870	0.03618	46.40110	0.04640	36.179	14.53	0.00	0	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	485.57870	0.48558	444.80110	0.44480	485.579	14.53	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	30.53670	0.03054	38.84320	0.03884	30.537	14.91	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	539.93670	0.53994	497.24320	0.49724	539.937	14.91	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	27.33240	0.02733	34.80290	0.03480	27.332	15.17	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	576.73240	0.57673	533.20290	0.53320	576.732	15.17	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	23.85580	0.02386	30.40170	0.03040	23.856	15.49	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	623.25580	0.62326	578.80170	0.57880	623.256	15.49	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	20.88240	0.02088	26.62190	0.02662	20.882	15.81	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	670.28240	0.67028	625.02190	0.62502	670.282	15.81	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	18.33470	0.01833	23.37190	0.02337	18.335	16.13	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	717.73470	0.71773	671.77190	0.67177	717.735	16.13	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	6.82610	0.00683	8.87100	0.00887	6.826	18.50	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,106.22610	1.10623	1,057.27100	1.05727	1,106.226	18.50	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	4.31750	0.00432	5.69180	0.00569	4.318	19.58	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,303.71750	1.30372	1,254.09180	1.25409	1,303.718	19.58	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	2.13480	0.00213	2.88040	0.00288	2.135	21.49	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,651.53480	1.65153	1,601.28040	1.60128	1,651.535	21.49	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	0.87330	0.00087	1.36930	0.00137	0.873	22.19	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,950.27330	1.95027	1,899.76930	1.89977	1,950.273	22.19	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	951.69110	0.95169	1,002.70090	1.00270	951.691	14.06	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	1.09110	0.00109	1.10090	0.00110	1.091	14.06	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	901.98670	0.90199	952.98100	0.95298	901.987	13.78	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	1.38670	0.00139	1.38100	0.00138	1.387	13.78	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	0.45140	0.00045	0.72370	0.00072	0.451	22.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,099.85140	2.09985	2,049.12370	2.04912	2,099.851	22.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,001.45960	1.00146	1,052.47860	1.05248	1,001.460	14.35	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	0.85960	0.00086	0.87860	0.00088	0.860	14.35	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.00710	9.00710	9.05880	9.05880		13.50	44,711,244.40	4,964	72,137.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	415.17470	0.41517	447.94850	0.44795	415.175	13.01	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	168.07470	0.16807	149.14850	0.14915	168.075	13.01	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	291.68740	0.29169	317.39480	0.31739	291.687	13.50	0.00	0	2,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	284.58740		0.28459	258.59480	0.25859	284.587	13.50	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	191.53590		0.19154	207.99640	0.20800	191.536	14.59	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	484.43590		0.48444	449.19640	0.44920	484.436	14.59	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	166.82760		0.16683	181.29400	0.18129	166.828	14.96	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	559.72760		0.55973	522.49400	0.52249	559.728	14.96	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	112.91780		0.11292	122.52270	0.12252	112.918	16.13	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	805.81780		0.80582	763.72270	0.76372	805.818	16.13	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	94.02130		0.09402	101.97690	0.10198	94.021	16.72	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	936.92130		0.93692	893.17690	0.89318	936.921	16.72	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	427.01800		0.42702	460.38650	0.46039	427.018	12.97	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	159.91800		0.15992	141.58650	0.14159	159.918	12.97	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	421.06690		0.42107	454.13730	0.45414	421.067	12.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	163.96690		0.16397	145.33730	0.14534	163.967	12.99	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	78.92480		0.07892	85.54850	0.08555	78.925	17.32	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	1,071.82480		1.07182	1,026.74850	1.02675	1,071.825	17.32	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	590.38970		0.59039	632.81640	0.63282	590.390	12.65	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	83.28970		0.08329	74.01640	0.07402	83.290	12.65	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.11980		9.11980	9.17240	9.17240		14.21	0.00	0	26,306.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	247.72380		0.24772	261.84050	0.26184	247.724	15.92	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	777.92380		0.77792	739.44050	0.73944	777.924	15.92	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	245.55800		0.24556	259.54020	0.25954	245.558	15.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	785.75800		0.78576	747.14020	0.74714	785.758	15.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	200.11290		0.20011	211.24160	0.21124	200.113	16.73	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	980.31290		0.98031	938.84160	0.93884	980.313	16.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	157.00790		0.15701	165.58180	0.16558	157.008	17.67	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,237.20790		1.23721	1,193.18180	1.19318	1,237.208	17.67	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	249.91080		0.24991	264.16320	0.26416	249.911	15.89	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	770.11080		0.77011	731.76320	0.73176	770.111	15.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	584.75870		0.58476	617.66150	0.61766	584.759	13.32	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	214.95870		0.21496	195.26150	0.19526	214.959	13.32	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	325.85950		0.32586	344.90410	0.34490	325.860	14.98	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	556.05950		0.55606	522.50410	0.52250	556.059	14.98	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	310.94400		0.31094	329.10920	0.32911	310.944	15.14	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	591.14400		0.59114	556.70920	0.55671	591.144	15.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.22530		9.22530	9.27880	9.27880		14.84	6,457,710.00	700	11,667.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	610.92220		0.61092	642.99370	0.64299	610.922	14.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	363.52220		0.36352	342.09370	0.34209	363.522	14.24	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	600.64910		0.60065	632.28720	0.63229	600.649	14.30	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	375.34910		0.37535	353.48720	0.35349	375.349	14.30	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	515.66340		0.51566	0.00000	0.00000	515.663	14.84	51,566.34	100	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	490.36340		0.49036	0.00000	0.00000	490.363	14.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	360.07150		0.36007	379.59840	0.37960	360.072	16.16	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	824.77150		0.82477	790.79840	0.79080	824.771	16.16	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	634.84220		0.63484	667.90180	0.66790	634.842	14.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	337.44220		0.33744	317.00180	0.31700	337.442	14.11	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	245.47190		0.24547	258.56800	0.25857	245.472	17.75	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,290.17190		1.29017	1,249.76800	1.24977	1,290.172	17.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	161.70750		0.16171	0.00000	0.00000	161.708	19.69	16,170.75	100	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,936.40750		1.93641	0.00000	0.00000	1,936.408	19.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	587.94090		0.58794	619.03430	0.61903	587.941	14.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	390.54090		0.39054	368.13430	0.36813	390.541	14.38	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,298.72270		1.29872	1,349.22880	1.34923	1,298.723	13.87	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	73.42270		0.07342	70.42880	0.07043	73.423	13.87	7,342.27	100	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	727.90900		0.72791	767.45420	0.76745	727.909	13.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	252.60900		0.25261	238.65420	0.23865	252.609	13.64	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	648.60860		0.64861	682.22000	0.68222	648.609	14.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	323.30860		0.32331	303.42000	0.30342	323.309	14.04	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.43520		9.43520	9.48780	9.48780		15.72	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,232.12870		1.23213	1,266.29900	1.26630	1,232.129	14.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	346.92870		0.34693	328.49900	0.32850	346.929	14.44	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	744.54120		0.74454	771.85730	0.77186	744.541	16.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	909.34120		0.90934	884.05730	0.88406	909.341	16.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,633.78300		1.63378	1,674.66140	1.67466	1,633.783	14.69	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	198.58300		0.19858	186.86140	0.18686	198.583	14.69	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,298.36900		1.29837	1,336.26600	1.33627	1,298.369	14.42	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	313.16900		0.31317	298.46600	0.29847	313.169	14.42	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,263.47380		1.26347	1,301.03310	1.30103	1,263.474	14.39	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	328.27380		0.32827	313.23310	0.31323	328.274	14.39	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.19300		10.19300	10.23780	10.23780		17.05	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,602.31770		1.60232	1,628.33470	1.62833	1,602.318	15.32	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	559.31770		0.55932	540.53470	0.54053	559.318	15.32	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,573.69330		1.57369	1,599.90370	1.59990	1,573.693	15.35	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	580.69330		0.58069	562.10370	0.56210	580.693	15.35	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,549.61810		1.54962	1,571.96880	1.57197	1,549.618	15.45	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	606.61810		0.60662	584.16880	0.58417	606.618	15.45	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.90060		8.90060	8.95160	8.95160		12.17	89,006.00	10	1,546.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	27,147.89940		0.27148	31,380.54710	0.31381	27,147.899	12.08	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	6,087.89940		0.06088	5,220.54710	0.05221	6,087.899	12.08	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	23,714.17530		0.23714	27,748.94720	0.27749	23,714.175	12.10	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	7,654.17530		0.07654	6,588.94720	0.06589	7,654.175	12.10	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	23,058.04180		0.23058	27,050.69040	0.27051	23,058.042	12.11	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	7,998.04180		0.07998	6,890.69040	0.06891	7,998.042	12.11	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	22,412.50400		0.22413	26,362.06370	0.26362	22,412.504	12.11	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	8,352.50400		0.08353	7,202.06370	0.07202	8,352.504	12.11	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
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	10,096.80320		0.10097	12,437.55560	0.12438	10,096.803	12.80		0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	22,036.80320		0.22037	19,277.55560	0.19278	22,036.803	12.80		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.00710		9.00710	9.05880	9.05880		13.50		0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	42,106.69380		0.42107	45,413.73380	0.45414	42,106.694	12.99		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	16,396.69380		0.16397	14,533.73380	0.14534	16,396.694	12.99		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	41,517.46550		0.41517	44,794.85230	0.44795	41,517.465	13.01		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	16,807.46550		0.16807	14,914.85230	0.14915	16,807.466	13.01		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	42,701.79540		0.42702	46,038.64870	0.46039	42,701.795	12.97		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	15,991.79540		0.15992	14,158.64870	0.14159	15,991.795	12.97		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.11980		9.11980	9.17240	9.17240		14.21		0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	49,965.38430		0.49965	52,872.24400	0.52872	49,965.384	13.73		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	28,985.38430		0.28985	26,632.24400	0.26632	28,985.384	13.73		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	50,964.31190		0.50964	53,918.44470	0.53918	50,964.312	13.68		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	27,984.31190		0.27984	25,678.44470	0.25678	27,984.312	13.68		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	50,462.57790		0.50463	53,393.03980	0.53393	50,462.578	13.70		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	28,482.57790		0.28483	26,153.03980	0.26153	28,482.578	13.70		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			13.97540		13.97540	14.09330	14.09330		11.44		35,357,762.00	2,530	7,964.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	660.11550		0.66012	771.55440	0.77155	660.116	10.99		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	24.71550		0.02472	18.25440	0.01825	24.716	10.99		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	651.26200		0.65126	762.02440	0.76202	651.262	10.99		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	25.86200		0.02586	18.72440	0.01872	25.862	10.99		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	642.45090		0.64245	752.50780	0.75251	642.451	11.00		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	27.05090		0.02705	19.20780	0.01921	27.051	11.00		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	252.37960		0.25238	327.38460	0.32738	252.380	11.41		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	176.97960		0.17698	134.08460	0.13408	176.980	11.41		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	85.62130		0.08562	117.11510	0.11712	85.621	12.69		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	510.22130		0.51022	423.81510	0.42382	510.221	12.69		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	499.96520		0.49997	600.77660	0.60078	499.965	11.13		0.00	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	54.56520		0.05457	37.47660	0.03748	54.565	11.13	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	374.28090		0.37428	464.57200	0.46457	374.281	11.26	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	98.88090		0.09888	71.27200	0.07127	98.881	11.26	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.13660	14.13660		14.25570	14.25570		12.54	3,534,150.00	250	4,492.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	586.54980		0.58655	668.43480	0.66843	586.550	12.14	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	259.94980		0.25995	222.73480	0.22273	259.950	12.14	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	343.22840		0.34323	397.55660	0.39756	343.228	12.96	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	546.62840		0.54663	481.85660	0.48186	546.628	12.96	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	252.90450		0.25290	294.83300	0.29483	252.905	13.63	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	766.30450		0.76630	689.13300	0.68913	766.304	13.63	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	218.48640		0.21849	255.25160	0.25525	218.486	13.96	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	881.88640		0.88189	799.55160	0.79955	881.886	13.96	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	592.33160		0.59233	674.66590	0.67467	592.332	12.13	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	255.73160		0.25573	218.96590	0.21897	255.732	12.13	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	598.15770		0.59816	680.93990	0.68094	598.158	12.12	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	251.55770		0.25156	215.23990	0.21524	251.558	12.12	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	134.38880		0.13439	158.34960	0.15835	134.389	14.98	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,297.78880		1.29779	1,202.64960	1.20265	1,297.789	14.98	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	323.48120		0.32348	375.23600	0.37524	323.481	13.09	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	586.88120		0.58688	519.53600	0.51954	586.881	13.09	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,147.09100		2.14709	2,265.73230	2.26573	2,147.091	14.11	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	10.49100		0.01049	10.03230	0.01003	10.491	14.11	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,187.52920		1.18753	1,297.02390	1.29702	1,187.529	11.61	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	50.92920		0.05093	41.32390	0.04132	50.929	11.61	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.30810	14.30810		14.42850	14.42850		12.86	0.00	0	500.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	424.16380		0.42416	473.04950	0.47305	424.164	13.70	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	866.06380		0.86606	794.54950	0.79455	866.064	13.70	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	421.30020		0.42130	469.89300	0.46989	421.300	13.72	0.00	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	14.76	Put	873.20020		0.87320	801.39300	0.80139	873.200	13.72		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	427.04900		0.42705	476.22890	0.47623	427.049	13.68		0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	858.94900		0.85895	787.72890	0.78773	858.949	13.68		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.46920		14.46920	14.59070	14.59070		13.24		0.00	0	3.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	559.80870		0.55981	612.63110	0.61263	559.809	13.99		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	990.60870		0.99061	921.93110	0.92193	990.609	13.99		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	556.83860		0.55684	609.41260	0.60941	556.839	14.00		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	997.63860		0.99764	928.71260	0.92871	997.639	14.00		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	562.80250		0.56280	615.86900	0.61587	562.803	13.97		0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	983.60250		0.98360	915.16900	0.91517	983.603	13.97		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09540		0.09540	0.09660	0.09660		19.75		0.00	0	24,061.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	7.83480		0.00008	10.71660	0.00011	7.835	22.07		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,467.83480		0.01468	1,350.71660	0.01351	1,467.835	22.07		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	599.57580		0.00600	699.98210	0.00700	599.576	19.24		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	59.57580		0.00060	39.98210	0.00040	59.576	19.24		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	90.61830		0.00091	116.84280	0.00117	90.618	19.75		0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	550.61830		0.00551	456.84280	0.00457	550.618	19.75		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09670		0.09670	0.09780	0.09780		18.88		0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	824.74920		0.00825	902.83590	0.00903	824.749	18.29		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	154.74920		0.00155	122.83590	0.00123	154.749	18.29		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	294.67080		0.00295	324.72810	0.00325	294.671	18.88		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	624.67080		0.00625	544.72810	0.00545	624.671	18.88		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	96.66540		0.00097	105.67770	0.00106	96.665	20.71		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,426.66540		0.01427	1,325.67770	0.01326	1,426.665	20.71		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			12.04040		12.04040	12.15430	12.15430		12.48		52,195,134.00	4,335	33,226.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	1,046.79010		1.04679	1,159.13350	1.15913	1,046.790	14.32		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	6.39010		0.00639	4.83350	0.00483	6.390	14.32		0.00	0	1,250.00

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	11.01	Call	1,036.97120	1.03697	1,149.26800	1.14927	1,036.971	14.27	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	6.57120	0.00657	4.96800	0.00497	6.571	14.27	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	47.21950	0.04722	66.52840	0.06653	47.219	14.23	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	646.81950	0.64682	552.22840	0.55223	646.819	14.23	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	1,076.27810	1.07628	1,188.75290	1.18875	1,076.278	14.48	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	5.87810	0.00588	4.45290	0.00445	5.878	14.48	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	1,056.61450	1.05661	1,169.00290	1.16900	1,056.614	14.38	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	6.21450	0.00621	4.70290	0.00470	6.215	14.38	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.19080	12.19080	12.30600	12.30600		13.15	6,095,400.00	500	32,812.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	1,009.18440	1.00918	1,111.44990	1.11145	1,009.184	12.36	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	58.38440	0.05838	45.44990	0.04545	58.384	12.36	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	1,000.60940	1.00061	1,102.61310	1.10261	1,000.609	12.36	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	59.80940	0.05981	46.61310	0.04661	59.809	12.36	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	992.06310	0.99206	1,093.79860	1.09380	992.063	12.36	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	61.26310	0.06126	47.79860	0.04780	61.263	12.36	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.34840	12.34840	12.46560	12.46560		13.67	0.00	0	14,970.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	525.16860	0.52517	585.35440	0.58535	525.169	13.67	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	526.76860	0.52677	469.75440	0.46975	526.769	13.67	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	696.13640	0.69614	769.46070	0.76946	696.136	13.09	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	337.73640	0.33774	293.86070	0.29386	337.736	13.09	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	690.79990	0.69080	763.74990	0.76375	690.800	13.11	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	342.39990	0.34240	298.14990	0.29815	342.400	13.11	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	356.39780	0.35640	399.51630	0.39952	356.398	14.58	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	857.99780	0.85800	783.91630	0.78392	857.998	14.58	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	685.49450	0.68549	758.07060	0.75807	685.494	13.12	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	347.09450	0.34709	302.47060	0.30247	347.094	13.12	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	568.40930	0.56841	632.14970	0.63215	568.409	13.51	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	470.00930	0.47001	416.54970	0.41655	470.009	13.51	0.00	0	200.00

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			12.49560	12.49560	12.61470	12.61470		14.12	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,428.72980	1.42873	1,533.72870	1.53373	1,428.730	12.78	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	133.12980	0.13313	119.02870	0.11903	133.130	12.78	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,241.08910	1.24109	1,335.99160	1.33599	1,241.089	12.85	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	188.48910	0.18849	164.29160	0.16429	188.489	12.85	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,204.85810	1.20486	1,298.43700	1.29844	1,204.858	12.88	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	202.25810	0.20226	176.73700	0.17674	202.258	12.88	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,169.28320	1.16928	1,261.50970	1.26151	1,169.283	12.91	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	216.68320	0.21668	189.80970	0.18981	216.683	12.91	0.00	0	0.00
2025	On 07/02/2013	Bond Future			113.04022	113.04022	113.04204	113.04204			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	2,050.22000	2.05022	2,052.04000	2.05204	2,050.220		0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Call	2,040.22000	2.04022	2,042.04000	2.04204	2,040.220		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Call	2,030.22000	2.03022	2,032.04000	2.03204	2,030.220		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 02/05/2013	Bond Future			114.41326	114.41326	114.41529	114.41529			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	999.59000	0.99959	1,001.62000	1.00162	999.590		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 07/02/2013	Bond Future			111.41197	111.41197	111.41154	111.41154			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	5,421.97000	5.42197	5,421.54000	5.42154	5,421.970		0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Call	5,411.97000	5.41197	5,411.54000	5.41154	5,411.970		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Call	5,401.97000	5.40197	5,401.54000	5.40154	5,401.970		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 02/05/2013	Bond Future			112.76529	112.76529	112.76507	112.76507			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2038	On 02/05/2013	Bond Future	111.60	Call	1,160.81000	1.16081	1,160.59000	1.16059	1,160.810	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 07/02/2013	Bond Future			118.22393	118.22393	117.62521	117.62521		0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Call	5,233.93000	5.23393	4,635.21000	4.63521	5,233.930	0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Call	5,223.93000	5.22393	4,625.21000	4.62521	5,223.930	0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Call	5,213.93000	5.21393	4,615.21000	4.61521	5,213.930	0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
2050	On 02/05/2013	Bond Future			119.65992	119.65992	119.05417	119.05417		0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	2,062.10000	2.06210	1,456.35000	1.45635	2,062.100	0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0.00
AL7T	On 07/02/2013	Index Future			488.24700	488.24700	487.35400	487.35400		0.00	0	0.00
AL7T	On 02/05/2013	Index Future			494.12000	494.12000	493.21700	493.21700		0.00	0	12.00
AL7T	On 01/08/2013	Index Future			500.59700	500.59700	499.68200	499.68200		0.00	0	0.00
AL7T	On 07/11/2013	Index Future			507.69400	507.69400	500.00000	500.00000		0.00	0	0.00
ALBI	On 07/02/2013	Index Future			434.97300	434.97300	434.62900	434.62900		691,607,070.00	159	132.00
ALBI	On 02/05/2013	Index Future			440.20400	440.20400	439.85800	439.85800		0.00	0	775.00
ALBI	On 01/08/2013	Index Future			445.97500	445.97500	445.62300	445.62300		352,320,250.00	79	79.00
ALBI	On 07/11/2013	Index Future			452.29700	452.29700	446.00000	446.00000		361,837,600.00	80	80.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.21750	9.21750	9.30670	9.30670	8.87	39,192,810.00	4,252	14,628.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	709.90920	0.70991	798.92860	0.79893	709.909	11.52	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	2.40920	0.00241	2.22860	0.00223	2.409	11.52	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	900.06480	0.90006	989.18830	0.98919	900.065	12.97	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 18/03/2013	Foreign Exchange Future	8.32	Put	1.16480		0.00116	1.08830	0.00109	1.165	12.97		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	850.29820		0.85030	939.45730	0.93946	850.298	12.59		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	1.39820		0.00140	1.35730	0.00136	1.398	12.59		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	800.58670		0.80059	889.71090	0.88971	800.587	12.21		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	1.68670		0.00169	1.61090	0.00161	1.687	12.21		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.26790		9.26790	9.35760	9.35760				4,680,289.50	505	10,930.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	507.90000		0.50790	597.60000	0.59760	507.900			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	527.90000		0.52790	617.60000	0.61760	527.900			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	517.90000		0.51790	607.60000	0.60760	517.900			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.32060		9.32060	9.41140	9.41140		10.49		4,660,300.00	500	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	541.68110		0.54168	614.84980	0.61485	541.681	10.26		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	131.08110		0.13108	113.44980	0.11345	131.081	10.26		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	555.48470		0.55548	630.07950	0.63008	555.485	10.25		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	124.88470		0.12488	108.67950	0.10868	124.885	10.25		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	548.55860		0.54856	622.44460	0.62244	548.559	10.26		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	127.95860		0.12796	111.04460	0.11104	127.959	10.26		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.37020		9.37020	9.46140	9.46140		11.00		0.00	0	550.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	339.32840		0.33933	381.15810	0.38116	339.328	11.29		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	449.12840		0.44913	399.75810	0.39976	449.128	11.29		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	346.55860		0.34656	389.15310	0.38915	346.559	11.25		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	436.35860		0.43636	387.75310	0.38775	436.359	11.25		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	342.92560		0.34293	385.13320	0.38513	342.926	11.27		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	442.72560		0.44273	393.73320	0.39373	442.726	11.27		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.78640		9.78640	9.86350	9.86350		12.74		0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,603.56930		2.60357	2,680.48560	2.68049	2,603.569	12.74		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	67.16930		0.06717	66.98560	0.06699	67.169	12.74	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,557.87890		2.55788	2,634.86220	2.63486	2,557.879	12.71	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	71.47890		0.07148	71.36220	0.07136	71.479	12.71	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,512.40900		2.51241	2,589.46170	2.58946	2,512.409	12.67	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	76.00900		0.07601	75.96170	0.07596	76.009	12.67	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.90610		8.90610	8.96550	8.96550		11.01	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	289.95370		0.28995	341.30260	0.34130	289.954	11.24	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	43.85370		0.04385	35.80260	0.03580	43.854	11.24	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	305.61500		0.30561	357.71560	0.35772	305.615	11.26	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	39.51500		0.03951	32.21560	0.03222	39.515	11.26	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	297.74080		0.29774	349.47150	0.34947	297.741	11.25	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	41.64080		0.04164	33.97150	0.03397	41.641	11.25	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.99520		8.99520	9.05520	9.05520		12.67	0.00	0	50.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	287.31370		0.28731	321.10240	0.32110	287.314	12.65	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	252.11370		0.25211	225.90240	0.22590	252.114	12.65	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	297.35460		0.29735	331.83160	0.33183	297.355	12.64	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	242.15460		0.24215	216.63160	0.21663	242.155	12.64	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	292.30540		0.29231	326.43620	0.32644	292.305	12.65	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	247.10540		0.24711	221.23620	0.22124	247.105	12.65	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.09600		0.09600	0.11590	0.11590			0.00	0	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.04720		0.04720	0.05880	0.05880			0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.00770		0.00770	0.04190	0.04190			0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.25090		0.25090	0.39030	0.39030			0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.05410		0.05410	0.06230	0.06230			0.00	0	67,300.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.03990	0.03990	0.04770	0.04770			0.00	0	70,400.00
CF CANDO CACS	On 26/02/2013	Can-Do Future			5,091.67290	5,091.67290	4,029.91220	4,029.91220			0.00	0	40.00
CF CANDO CACT	On 26/02/2013	Can-Do Future			7,221.84730	7,221.84730	3,800.05180	3,800.05180			0.00	0	40.00
CF CANDO CACU	On 26/02/2013	Can-Do Future			0.01630	0.01630	0.01690	0.01690			0.00	0	88,000.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.08030	0.08030	0.08600	0.08600			0.00	0	5,000.00
CF CANDO CACW	On 26/02/2013	Can-Do Future			0.03530	0.03530	0.03430	0.03430			0.00	0	34,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.78610	9.78610	9.85090	9.85090		12.98	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	659.18100	0.65918	721.79640	0.72180	659.181	13.70	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	13.08100	0.01308	10.89640	0.01090	13.081	13.70	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	649.63130	0.64963	712.16170	0.71216	649.631	13.63	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	13.53130	0.01353	11.26170	0.01126	13.531	13.63	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	640.09800	0.64010	702.54010	0.70254	640.098	13.57	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	13.99800	0.01400	11.64010	0.01164	13.998	13.57	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.91410	9.91410	9.98030	9.98030		13.81	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	528.50980	0.52851	576.19290	0.57619	528.510	13.26	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	154.40980	0.15441	135.89290	0.13589	154.410	13.26	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	522.11970	0.52212	569.49860	0.56950	522.120	13.27	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	158.01970	0.15802	139.19860	0.13920	158.020	13.27	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	515.78220	0.51578	562.85550	0.56286	515.782	13.29	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	161.68220	0.16168	142.55550	0.14256	161.682	13.29	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry			11.97470	11.97470	12.08640	12.08640		13.24	0.00	30,000	30,000.00
DAEU	On 07/02/2013	Any day expiry	12.05	Call	23.06490	0.02306	82.54790	0.08255	23.065	14.75	0.00	15,000	15,000.00
DAEU	On 07/02/2013	Any day expiry	12.05	Put	98.36490	0.09836	46.14790	0.04615	98.365	14.75	0.00	0	10,000.00
DAEU	On 07/02/2013	Any day expiry	12.06	Call	20.81380	0.02081	76.39710	0.07640	20.814	14.90	0.00	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 07/02/2013	Any day expiry	12.06	Put	106.11380		0.10611	49.99710	0.05000	106.114	14.90	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.10	Call	13.69170		0.01369	54.29270	0.05429	13.692	15.50	0.00	0	15,000.00
DAEU	On 07/02/2013	Any day expiry	12.10	Put	138.99170		0.13899	67.89270	0.06789	138.992	15.50	0.00	0	10,000.00
DAEU	On 07/02/2013	Any day expiry	12.04	Call	25.53470		0.02553	88.93530	0.08894	25.535	14.60	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.04	Put	90.83470		0.09083	42.53530	0.04254	90.835	14.60	0.00	0	10,000.00
DAEU	On 21/11/2013	Any day expiry			12.45870	12.45870		12.57710	12.57710		13.98	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	882.82310		0.88282	962.32250	0.96232	882.823	13.11	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	334.12310		0.33412	295.22250	0.29522	334.123	13.11	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	894.16860		0.89417	974.75430	0.97475	894.169	13.08	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	325.46860		0.32547	287.65430	0.28765	325.469	13.08	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	888.47810		0.88848	968.32010	0.96832	888.478	13.10	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	329.77810		0.32978	291.22010	0.29122	329.778	13.10	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry			9.73830	9.73830		9.80290	9.80290		13.03	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.81	Call	47.60850		0.04761	79.55580	0.07956	47.609	13.56	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.81	Put	119.30850		0.11931	86.65580	0.08666	119.309	13.56	0.00	0	5,000.00
DAFR	On 13/02/2013	Any day expiry	9.89	Call	28.06460		0.02806	50.63130	0.05063	28.065	14.27	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.89	Put	179.76460		0.17976	137.73130	0.13773	179.765	14.27	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.90	Call	26.22550		0.02623	47.75040	0.04775	26.226	14.36	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.90	Put	187.92550		0.18793	144.85040	0.14485	187.925	14.36	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.91	Call	24.49990		0.02450	45.01580	0.04502	24.500	14.45	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.91	Put	196.19990		0.19620	152.11580	0.15212	196.200	14.45	0.00	0	5,000.00
DAUS	On 07/02/2013	Any day expiry			8.85420	8.85420		8.90390	8.90390		12.90	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.61	Call	244.69310		0.24469	294.86010	0.29486	244.693	16.95	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.61	Put	0.49310		0.00049	0.96010	0.00096	0.493	16.95	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	9.05	Call	2.13390		0.00213	8.34090	0.00834	2.134	17.43	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	9.05	Put	197.93390		0.19793	154.44090	0.15444	197.934	17.43	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.59	Call	264.53530		0.26454	314.62160	0.31462	264.535	17.29	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 07/02/2013	Any day expiry	8.59	Put	0.33530		0.00034	0.72160	0.00072	0.335	17.29	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.60	Call	254.60670		0.25461	304.73240	0.30473	254.607	17.12	0.00	0	0.00
DAUS	On 07/02/2013	Any day expiry	8.60	Put	0.40670		0.00041	0.83240	0.00083	0.407	17.12	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry			8.86160		8.86160	8.91250	8.91250		12.14	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.09	Call	12.99370		0.01299	23.76600	0.02377	12.994	14.32	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.09	Put	241.39370		0.24139	201.26600	0.20127	241.394	14.32	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.10	Call	12.03440		0.01203	22.17910	0.02218	12.034	14.41	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.10	Put	250.43440		0.25043	209.67910	0.20968	250.434	14.41	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.11	Call	11.14420		0.01114	20.69230	0.02069	11.144	14.50	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.11	Put	259.54420		0.25954	218.19230	0.21819	259.544	14.50	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	8.95	Call	36.95850		0.03696	59.82820	0.05983	36.958	13.05	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	8.95	Put	125.35850		0.12536	97.32820	0.09733	125.359	13.05	0.00	0	15,000.00
DAUS	On 15/02/2013	Any day expiry			8.86280		8.86280	8.91370	8.91370		12.23	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	9.00	Call	29.21260		0.02921	47.56030	0.04756	29.213	13.52	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	9.00	Put	166.41260		0.16641	133.86030	0.13386	166.413	13.52	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Call	102.02290		0.10202	142.91110	0.14291	102.023	12.44	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Put	49.22290		0.04922	39.21110	0.03921	49.223	12.44	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.85	Call	78.08670		0.07809	115.58420	0.11558	78.087	12.23	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	8.85	Put	65.28670		0.06529	51.88420	0.05188	65.287	12.23	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Call	64.86080		0.06486	96.98290	0.09698	64.861	12.49	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Put	82.06080		0.08206	63.28290	0.06328	82.061	12.49	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Call	115.21960		0.11522	157.56770	0.15757	115.220	12.55	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Put	42.41960		0.04242	33.86770	0.03387	42.420	12.55	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Call	108.52320		0.10852	150.16140	0.15016	108.523	12.49	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Put	45.72320		0.04572	36.46140	0.03646	45.723	12.49	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.87630		8.87630	8.92720	8.92720		11.86	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,026.44130		1.02644	1,077.33830	1.07734	1,026.441	17.19	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	0.14130		0.00014	0.13830	0.00014	0.141	17.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	8.00	Call	876.62510		0.87663	927.51900	0.92752	876.625	15.96	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	0.32510		0.00033	0.31900	0.00032	0.325	15.96	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Call	776.86020		0.77686	827.75590	0.82776	776.860	15.08	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Put	0.56020		0.00056	0.55590	0.00056	0.560	15.08	0.00	0	5,000.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	294.46080		0.29446	342.09130	0.34209	294.461	12.19	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	18.16080		0.01816	14.89130	0.01489	18.161	12.19	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	285.87200		0.28587	333.24040	0.33324	285.872	12.17	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	19.57200		0.01957	16.04040	0.01604	19.572	12.17	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	277.37090		0.27737	324.46140	0.32446	277.371	12.16	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	21.07090		0.02107	17.26140	0.01726	21.071	12.16	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	198.02730		0.19803	241.37090	0.24137	198.027	12.03	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	41.72730		0.04173	34.17090	0.03417	41.727	12.03	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	54.47360		0.05447	74.28340	0.07428	54.474	13.08	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	198.17360		0.19817	167.08340	0.16708	198.174	13.08	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.35	Call	12.26700		0.01227	18.26740	0.01827	12.267	15.44	0.00	0	5,000.00
DAUS	On 26/02/2013	Any day expiry	9.35	Put	485.96700		0.48597	441.06740	0.44107	485.967	15.44	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry			8.91020		8.91020	8.96130	8.96130		12.21	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	106.06300		0.10606	128.60640	0.12861	106.063	12.99	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	255.86300		0.25586	227.30640	0.22731	255.863	12.99	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	47.33340		0.04733	59.05500	0.05906	47.333	14.42	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	487.13340		0.48713	447.75500	0.44776	487.133	14.42	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	112.09070		0.11209	135.57060	0.13557	112.091	12.89	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	241.89070		0.24189	214.27060	0.21427	241.891	12.89	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	109.03740		0.10904	132.04640	0.13205	109.037	12.94	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	248.83740		0.24884	220.74640	0.22075	248.837	12.94	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	912.39330		0.91239	963.52440	0.96352	912.393	13.52	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	2.19330		0.00219	2.22440	0.00222	2.193	13.52	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	813.91010		0.81391	864.80400	0.86480	813.910	13.17	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
DAUS	On 26/03/2013	Any day expiry	8.10	Put	3.71010		0.00371	3.50400	0.00350	3.710	13.17	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	118.44070		0.11844	142.87770	0.14288	118.441	12.79	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	228.24070		0.22824	201.57770	0.20158	228.241	12.79	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			8.94800		8.94800	8.99910	8.99910		12.69	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	173.33030		0.17333	197.10890	0.19711	173.330	13.13	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	275.33030		0.27533	248.00890	0.24801	275.330	13.13	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	169.93690		0.16994	193.35120	0.19335	169.937	13.17	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	281.93690		0.28194	254.25120	0.25425	281.937	13.17	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	183.91350		0.18391	208.80110	0.20880	183.913	13.00	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	255.91350		0.25591	229.70110	0.22970	255.913	13.00	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	95.98440		0.09598	110.51220	0.11051	95.984	14.44	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	497.98440		0.49798	461.41220	0.46141	497.984	14.44	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	176.79000		0.17679	200.93440	0.20093	176.790	13.08	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	268.79000		0.26879	241.83440	0.24183	268.790	13.08	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	955.52720		0.95553	1,006.15710	1.00616	955.527	13.29	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	7.52720		0.00753	7.05710	0.00706	7.527	13.29	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	858.94830		0.85895	908.97240	0.90897	858.948	12.97	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	10.94830		0.01095	9.87240	0.00987	10.948	12.97	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			8.98660		8.98660	9.03810	9.03810			0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	363.40000		0.36340	311.90000	0.31190	363.400		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	53.40000		0.05340	1.90000	0.00190	53.400		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	63.40000		0.06340	11.90000	0.01190	63.400		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	73.40000		0.07340	21.90000	0.02190	73.400		0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	886.60000		0.88660	938.10000	0.93810	886.600		0.00	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	8.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry			9.02150		9.02150	9.07330	9.07330		13.58	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	293.99270		0.29399	316.18450	0.31618	293.993	13.75	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	322.49270		0.32249	292.88450	0.29288	322.493	13.75	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	290.12950		0.29013	312.06170	0.31206	290.130	13.79	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	328.62950		0.32863	298.76170	0.29876	328.629	13.79	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	198.21280		0.19821	213.64470	0.21364	198.213	14.82	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	526.71280		0.52671	490.34470	0.49034	526.713	14.82	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	952.18450		0.95218	1,000.85180	1.00085	952.184	13.16	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	30.68450		0.03068	27.55180	0.02755	30.684	13.16	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	297.90950		0.29791	320.69850	0.32070	297.910	13.72	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	316.40950		0.31641	287.39850	0.28740	316.410	13.72	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.05270		9.05270	9.10490	9.10490		13.86	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	288.30210		0.28830	306.68830	0.30669	288.302	14.34	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	425.60210		0.42560	391.78830	0.39179	425.602	14.34	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	284.96090		0.28496	303.13680	0.30314	284.961	14.37	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	432.26090		0.43226	398.23680	0.39824	432.261	14.37	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	281.66350		0.28166	299.63150	0.29963	281.663	14.40	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	438.96350		0.43896	404.73150	0.40473	438.963	14.40	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	146.84500		0.14684	155.90880	0.15591	146.845	16.47	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	894.14500		0.89415	851.00880	0.85101	894.145	16.47	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.05750		9.05750	9.10970	9.10970		13.90	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	343.26670		0.34327	365.47060	0.36547	343.267	13.93	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	345.76670		0.34577	315.77060	0.31577	345.767	13.93	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	246.43810		0.24644	261.69690	0.26170	246.438	14.92	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	538.93810		0.53894	501.99690	0.50200	538.938	14.92	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	998.89990		0.99890	1,046.79430	1.04679	998.900	13.31	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	41.39990		0.04140	37.09430	0.03709	41.400	13.31	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	9.04	Call	351.52680		0.35153	374.46210	0.37446	351.527	13.88	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	334.02680		0.33403	304.76210	0.30476	334.027	13.88	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	347.25100		0.34725	369.94200	0.36994	347.251	13.90	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	339.75100		0.33975	310.24200	0.31024	339.751	13.90	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.09470		9.09470	9.14710	9.14710		14.14	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	305.98400		0.30598	324.02920	0.32403	305.984	14.82	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	521.28400		0.52128	486.92920	0.48693	521.284	14.82	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	184.22760		0.18423	194.63290	0.19463	184.228	16.57	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	929.52760		0.92953	887.53290	0.88753	929.528	16.57	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	328.46800		0.32847	347.83780	0.34784	328.468	14.60	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	473.76800		0.47377	440.73780	0.44074	473.768	14.60	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	312.22950		0.31223	330.64250	0.33064	312.230	14.76	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	507.52950		0.50753	473.54250	0.47354	507.529	14.76	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	309.08910		0.30909	327.31590	0.32732	309.089	14.79	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	514.38910		0.51439	480.21590	0.48022	514.389	14.79	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.12820		9.12820	9.18080	9.18080		14.37	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	211.89830		0.21190	223.72880	0.22373	211.898	16.65	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	963.69830		0.96370	922.92880	0.92293	963.698	16.65	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	355.37460		0.35537	376.21450	0.37621	355.375	14.80	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	517.17460		0.51717	485.41450	0.48541	517.175	14.80	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	352.10620		0.35211	372.74320	0.37274	352.106	14.83	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	523.90620		0.52391	491.94320	0.49194	523.906	14.83	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	348.86890		0.34887	369.30730	0.36931	348.869	14.86	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	530.66890		0.53067	498.50730	0.49851	530.669	14.86	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	358.68020		0.35868	379.72160	0.37972	358.680	14.77	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	510.48020		0.51048	478.92160	0.47892	510.480	14.77	0.00	0	1,200.00
DAUS	On 28/02/2014	Any day expiry			9.30240		9.30240	9.35610	9.35610		15.38	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	664.47600		0.66448	695.84720	0.69585	664.476	14.88	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
DAUS	On 28/02/2014	Any day expiry	9.11	Put	472.07600		0.47208	449.74720	0.44975	472.076	14.88	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	673.04580		0.67305	704.73220	0.70473	673.046	14.83	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	460.64580		0.46065	438.63220	0.43863	460.646	14.83	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	668.74500		0.66874	700.27180	0.70027	668.745	14.86	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	466.34500		0.46635	444.17180	0.44417	466.345	14.86	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.31120		9.31120	9.36480	9.36480		15.43	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	685.03660		0.68504	716.49540	0.71650	685.037	14.94	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	483.83660		0.48384	461.69540	0.46170	483.837	14.94	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	693.60100		0.69360	725.34710	0.72535	693.601	14.88	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	472.40100		0.47240	450.54710	0.45055	472.401	14.88	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	689.30530		0.68931	720.90750	0.72091	689.305	14.91	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	478.10530		0.47811	456.10750	0.45611	478.105	14.91	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			113.63001		113.63001	113.34262	113.34262			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	620.01000		0.62001	332.62000	0.33262	620.010		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	640.01000		0.64001	352.62000	0.35262	640.010		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Call	630.01000		0.63001	342.62000	0.34262	630.010		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 02/05/2013	Bond Future			113.66071		113.66071	113.37005	113.37005			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	344.53000		0.34453	53.87000	0.05387	344.530		0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES33	On 07/02/2013	Bond Future			8.79917		90.83979	8.80022	90.83083				0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.54	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.54	Put	2,256.14000		2.25614	2,265.10000	2.26510	2,256.140			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Put	2,167.45000		2.16745	2,176.41000	2.17641	2,167.450			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Put	2,078.89000		2.07889	2,087.85000	2.08785	2,078.890			0.00	0	0.00
ES33	On 02/05/2013	Bond Future			8.88231		88.15424	8.88336	88.14542				174,545,395.20	1,980	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	78,973.98000		78.97398	78,965.16000	78.96516	78,973.980			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			8.97364		89.30957	8.97473	89.30057				0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	217.37000		0.21737	208.37000	0.20837	217.370			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	78,258.24000		78.25824	78,249.24000	78.24924	78,258.240			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 07/02/2013	GOVI			434.96400		434.96400	434.66200	434.66200				0.00	0	220.00
GOVI	On 07/02/2013	GOVI	432.99	Call	19,740.00000		1.97400	16,720.00000	1.67200	19,740.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	432.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Call	19,640.00000		1.96400	16,620.00000	1.66200	19,640.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Call	19,540.00000		1.95400	16,520.00000	1.65200	19,540.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI			440.19500		440.19500	439.89100	439.89100				0.00	0	91.00
GOVI	On 02/05/2013	GOVI	432.99	Call	72,050.00000		7.20500	69,010.00000	6.90100	72,050.000			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	71,950.00000		7.19500	68,910.00000	6.89100	71,950.000			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 02/05/2013	GOVI	433.01	Call	71,850.00000		7.18500	68,810.00000	6.88100	71,850.000		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			445.96500		445.96500	445.65700	445.65700			0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	250.00000		0.02500	3,330.00000	0.33300	250.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	350.00000		0.03500	3,430.00000	0.34300	350.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	450.00000		0.04500	3,530.00000	0.35300	450.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			452.28800		452.28800	446.00000	446.00000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	62,980.00000		6.29800	0.00000	0.00000	62,980.000		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	62,880.00000		6.28800	0.00000	0.00000	62,880.000		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	62,780.00000		6.27800	0.00000	0.00000	62,780.000		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 07/02/2013	Index Future			198.50400		198.50400	198.48400	198.48400			27,790,560.00	14	14.00
IGOV	On 02/05/2013	Index Future			200.91500		200.91500	200.89400	200.89400			0.00	0	459.00
IGOV	On 01/08/2013	Index Future			203.57300		203.57300	203.55200	203.55200			14,250,110.00	7	147.00
IGOV	On 07/11/2013	Index Future			206.48500		206.48500	204.60000	204.60000			14,453,950.00	7	7.00
ILBI	On 07/02/2013	Index Future			537.25000		537.25000	537.31700	537.31700			0.00	0	183.00



Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On 02/05/2013	Index Future			543.79900	543.79900	543.86600	543.86600			0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500	0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200	0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700	0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.08000	94.92000	5.08000	94.92000			0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.07000	94.93000	5.07000	94.93000			0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.06000	94.94000	5.05000	94.95000			0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.05000	94.95000	5.03000	94.97000			0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.04000	94.96000	5.02000	94.98000			0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.02000	94.98000	5.01000	94.99000			0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.03000	94.97000	5.01000	94.99000			0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.08000	94.92000	5.07000	94.93000			0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.18000	94.82000	5.17000	94.83000			0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.30000	94.70000	5.29000	94.71000			0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.44000	94.56000	5.43000	94.57000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.59000	94.41000	5.58000	94.42000			0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.48610	7.48610	7.56550	7.56550		8.49	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	597.31930	0.59732	676.36220	0.67636	597.319	11.13	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	1.21930	0.00122	0.86220	0.00086	1.219	11.13	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	587.39440	0.58739	666.40970	0.66641	587.394	11.05	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
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	1.29440		0.00129	0.90970	0.00091	1.294	11.05	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	577.47470		0.57747	656.46000	0.65646	577.475	10.97	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	1.37470		0.00137	0.96000	0.00096	1.375	10.97	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.54020		7.54020	7.61920	7.61920		10.07	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	297.91320		0.29791	355.75630	0.35576	297.913	10.23	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	97.71320		0.09771	76.55630	0.07656	97.713	10.23	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	291.23570		0.29124	348.45840	0.34846	291.236	10.22	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	101.03570		0.10104	79.25840	0.07926	101.036	10.22	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	284.63860		0.28464	341.23200	0.34123	284.639	10.21	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	104.43860		0.10444	82.03200	0.08203	104.439	10.21	0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200			0.00	0	0.00
R023	On 07/02/2013	Bond Future			6.79263		110.41606	6.82335	110.18565			53,883,037.28	488	784.00
R023	On 07/02/2013	Bond Future	7.04	Call	1,837.33000		1.83733	1,606.92000	1.60692	1,837.330		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Call	1,910.75000		1.91075	1,680.34000	1.68034	1,910.750		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Call	1,984.10000		1.98410	1,753.69000	1.75369	1,984.100		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.84189		107.83180	6.87362	107.59882			52,621,918.40	488	3,490.00
R023	On 02/05/2013	Bond Future	7.05	Call	1,516.22000		1.51622	1,283.24000	1.28324	1,516.220		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	1,588.38000		1.58838	1,355.40000	1.35540	1,588.380		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,444.00000		1.44400	1,211.02000	1.21102	1,444.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.89686		109.24506	6.92978	109.00904			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,775.24000		2.77524	2,539.22000	2.53922	2,775.240		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	2,844.61000		2.84461	2,608.59000	2.60859	2,844.610		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	2,913.92000		2.91392	2,677.90000	2.67790	2,913.920		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.32100		125.09781	5.34138	125.04328		1.83	778,733,867.25	6,225	5,367.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,531.68000		2.53168	2,477.15000	2.47715	2,531.680	1.95	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.95	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	3,102.70000		3.10270	3,048.17000	3.04817	3,102.700	1.98	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.98	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,618.71000		3.61871	3,564.18000	3.56418	3,618.710	1.98	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.98	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,747.25000		3.74725	3,692.72000	3.69272	3,747.250	1.98	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.98	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,875.61000		3.87561	3,821.08000	3.82108	3,875.610	1.98	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.98	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.32621		119.80173	5.34880	119.74674		1.75	745,166,760.60	6,220	19,451.00
R157	On 02/05/2013	Bond Future	5.35	Call	432.72000		0.43272	406.81000	0.40681	432.720	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	374.81000		0.37481	403.89000	0.40389	374.810	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	445.75000		0.44575	419.31000	0.41931	445.750	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	363.51000		0.36351	392.06000	0.39206	363.510	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	419.92000		0.41992	394.54000	0.39454	419.920	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	386.35000		0.38635	415.96000	0.41596	386.350	1.74	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.32497		121.37183	5.35062	121.31608		1.62	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,916.20000		91.91620	91,860.45000	91.86045	91,916.200	1.74	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	1.74	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.32873		116.28510	5.35865	116.22846		1.51	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	913.63000		0.91363	878.95000	0.87895	913.630	1.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R157	On 07/11/2013	Bond Future	5.61	Put	382.71000		0.38271	404.67000	0.40467	382.710	1.52		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	889.22000		0.88922	855.06000	0.85506	889.220	1.52		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	395.94000		0.39594	418.42000	0.41842	395.940	1.52		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	901.38000		0.90138	866.96000	0.86696	901.380	1.52		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	389.28000		0.38928	411.50000	0.41150	389.280	1.52		0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 07/02/2013	Bond Future			7.34295		128.67256	7.35370	128.56308		10.81	5,485,825,923.04		42,634	24,841.00
R186	On 07/02/2013	Bond Future	7.00	Call	0.07000		0.00007	0.62000	0.00062	0.070	10.62	0.00	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	3,562.92000		3.56292	3,672.95000	3.67295	3,562.920	10.62	0.00	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	97.31000		0.09731	138.60000	0.13860	97.310	10.71	0.00	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	1,049.43000		1.04943	1,200.20000	1.20020	1,049.430	10.71	0.00	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Call	193.61000		0.19361	240.58000	0.24058	193.610	10.73	0.00	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Put	734.78000		0.73478	891.23000	0.89123	734.780	10.73	0.00	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	4,054.96000		4.05496	3,945.76000	3.94576	4,054.960	10.95	0.00	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	0.01000		0.00001	0.29000	0.00029	0.010	10.95	0.00	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	6,455.78000		6.45578	6,346.30000	6.34630	6,455.780	11.09	0.00	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.09	0.00	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.45	Call	10,613.28000		10.61328	10,503.80000	10.50380	10,613.280	11.34	0.00	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.34	0.00	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	10,793.31000		10.79331	10,683.83000	10.68383	10,793.310	11.35	0.00	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.35	0.00	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	1,613.09000		1.61309	1,550.26000	1.55026	1,613.090	10.81	0.00	0.00	0	540.00
R186	On 07/02/2013	Bond Future	7.50	Put	26.71000		0.02671	73.36000	0.07336	26.710	10.81	0.00	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Call	11,062.62000		11.06262	10,953.14000	10.95314	11,062.620	11.37	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future	8.50	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.37	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Call	11,509.49000		11.50949	11,400.01000	11.40001	11,509.490	11.37	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.37	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	9,433.36000		9.43336	9,323.88000	9.32388	9,433.360	11.27	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	0.00000		0.00000	0.00000	0.00000	0.000	11.27	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future			7.40384		130.22069	7.41490	130.11014		11.55	5,049,177,034.06	38,774	67,026.00
R186	On 02/05/2013	Bond Future	7.75	Call	4,915.33000		4.91533	4,854.60000	4.85460	4,915.330	11.68	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	1,518.18000		1.51818	1,568.00000	1.56800	1,518.180	11.68	0.00	0	100.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,837.18000		2.83718	2,798.66000	2.79866	2,837.180	11.52	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,975.72000		2.97572	3,047.75000	3.04775	2,975.720	11.52	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	2,886.39000		2.88639	2,847.28000	2.84728	2,886.390	11.52	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,924.81000		2.92481	2,996.25000	2.99625	2,924.810	11.52	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	2,936.10000		2.93610	2,896.38000	2.89638	2,936.100	11.53	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	2,874.51000		2.87451	2,945.34000	2.94534	2,874.510	11.53	0.00	0	0.00
R186	On 02/05/2013	Bond Future	6.75	Call	704.95000		0.70495	695.67000	0.69567	704.950	11.32	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	7,487.83000		7.48783	7,589.10000	7.58910	7,487.830	11.32	0.00	0	0.00
R186	On 01/08/2013	Bond Future			7.47110		126.64265	7.48255	126.53050		12.00	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	117,370.24000		117.37024	117,258.09000	117.25809	117,370.240	12.49	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	12.49	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	3,225.81000		3.22581	0.00000	0.00000	3,225.810	11.93	12,903,240.00	4,000	4,000.00
R186	On 01/08/2013	Bond Future	7.25	Put	5,419.10000		5.41910	0.00000	0.00000	5,419.100	11.93	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.54562		128.43736	7.55750	128.32356		12.03	61,649,932.80	480	480.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,533.89000		8.53389	8,465.62000	8.46562	8,533.890	12.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,013.70000		3.01370	3,059.23000	3.05923	3,013.700	12.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,593.60000		8.59360	8,525.04000	8.52504	8,593.600	12.25	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,983.49000		2.98349	3,028.73000	3.02873	2,983.490	12.25	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,653.47000		8.65347	8,584.60000	8.58460	8,653.470	12.25	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,953.54000		2.95354	2,998.47000	2.99847	2,953.540	12.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.75	Call	12,423.43000		12.42343	12,338.91000	12.33891	12,423.430	12.57		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,588.64000		1.58864	1,617.92000	1.61792	1,588.640	12.57		0.00	0	130.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R189	On 07/02/2013	Bond Future			217.03387		217.03387	216.89215	216.89215				0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,043.87000		4.04387	3,902.15000	3.90215	4,043.870			0.00	0	0.00
R189	On 07/02/2013	Bond Future	212.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Call	4,033.87000		4.03387	3,892.15000	3.89215	4,033.870			0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Call	4,023.87000		4.02387	3,882.15000	3.88215	4,023.870			0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 07/02/2013	Bond Future			285.71430		285.71430	285.72001	285.72001				128,285,720.70	449	635.00
R197	On 07/02/2013	Bond Future	278.99	Call	6,724.30000		6.72430	6,730.01000	6.73001	6,724.300			0.00	0	0.00
R197	On 07/02/2013	Bond Future	278.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Call	6,714.30000		6.71430	6,720.01000	6.72001	6,714.300			0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Call	6,704.30000		6.70430	6,710.01000	6.71001	6,704.300			0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R197	On 02/05/2013	Bond Future			289.18473		289.18473	289.19109	289.19109				129,843,943.77	449	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	6,794.73000		6.79473	6,801.09000	6.80109	6,794.730			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	6,784.73000		6.78473	6,791.09000	6.79109	6,784.730			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 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	6,774.73000	6.77473	6,781.09000	6.78109	6,774.730		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 07/02/2013	Bond Future			5.12987	107.58935	5.14496	107.56186		1.22	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Call	0.06000	0.00006	0.19000	0.00019	0.060	1.20	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	273.53000	0.27353	301.15000	0.30115	273.530	1.20	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	851.89000	0.85189	824.40000	0.82440	851.890	1.26	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	0.00000	0.00000	0.00000	0.00000	0.000	1.26	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	1,926.14000	1.92614	1,898.65000	1.89865	1,926.140	1.33	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Put	0.00000	0.00000	0.00000	0.00000	0.000	1.33	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,015.01000	2.01501	1,987.52000	1.98752	2,015.010	1.34	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	1.34	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,103.78000	2.10378	2,076.29000	2.07629	2,103.780	1.34	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	1.34	0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.11142	108.88382	5.12870	108.85620		1.04	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.06000	0.00006	0.06000	0.00006	0.060	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,715.49000	1.71549	1,743.11000	1.74311	1,715.490	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.07000	0.00007	0.06000	0.00006	0.070	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,699.16000	1.69916	1,726.77000	1.72677	1,699.160	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.06000	0.00006	0.05000	0.00005	0.060	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,731.82000	1.73182	1,759.43000	1.75943	1,731.820	0.97	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.07670	105.90684	5.09736	105.87880		0.96	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,661.16000	68.66116	68,633.12000	68.63312	68,661.160	1.04	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000	0.00000	0.00000	0.00000	0.000	1.04	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.01311	107.40776	5.03913	107.37924		0.85	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	210.30000	0.21030	200.07000	0.20007	210.300	0.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	444.32000	0.44432	462.61000	0.46261	444.320	0.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R201	On 07/11/2013	Bond Future	4.81	Call	214.52000		0.21452	204.15000	0.20415	214.520	0.84		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	437.54000		0.43754	455.69000	0.45569	437.540	0.84		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	206.13000		0.20613	196.05000	0.19605	206.130	0.84		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	451.15000		0.45115	469.59000	0.46959	451.150	0.84		0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 07/02/2013	Bond Future			211.75178		211.75178	211.75112	211.75112				298,146,506.24	1,408	1,298.00
R202	On 07/02/2013	Bond Future	204.99	Call	6,761.78000		6.76178	6,761.12000	6.76112	6,761.780			0.00	0	0.00
R202	On 07/02/2013	Bond Future	204.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Call	6,751.78000		6.75178	6,751.12000	6.75112	6,751.780			0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Call	6,741.78000		6.74178	6,741.12000	6.74112	6,741.780			0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 02/05/2013	Bond Future			214.32386		214.32386	214.32353	214.32353				301,767,994.88	1,408	49,610.00
R202	On 02/05/2013	Bond Future	211.04	Call	3,283.86000		3.28386	3,283.53000	3.28353	3,283.860			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	3,273.86000		3.27386	3,273.53000	3.27353	3,273.860			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	3,263.86000		3.26386	3,263.53000	3.26353	3,263.860			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 07/02/2013	Bond Future			5.73176		113.43994	5.75228	113.35333		4.00		755,736,880.28	6,662	11,250.00
R203	On 07/02/2013	Bond Future	5.54	Call	0.81000		0.00081	1.97000	0.00197	0.810	3.96		0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	814.19000		0.81419	901.96000	0.90196	814.190	3.96		0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,583.13000		1.58313	1,496.54000	1.49654	1,583.130	4.10		0.00	0	12,600.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/02/2013	Bond Future	6.11	Put	0.00000	0.00000	0.00000	0.02000	0.00002	0.000	4.10	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,982.51000	2.98251	2,895.90000	2.89590	2,982.510	4.19	0.00	0	0.00	
R203	On 07/02/2013	Bond Future	6.45	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	4.19	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	3,389.88000	3.38988	3,303.27000	3.30327	3,389.880	4.21	0.00	0	0.00	
R203	On 07/02/2013	Bond Future	6.55	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	4.21	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,795.36000	3.79536	3,708.75000	3.70875	3,795.360	4.24	0.00	0	0.00	
R203	On 07/02/2013	Bond Future	6.65	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	4.24	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,960.63000	4.96063	4,874.02000	4.87402	4,960.630	4.27	0.00	0	0.00	
R203	On 07/02/2013	Bond Future	6.94	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	4.27	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	5,794.69000	5.79469	5,708.08000	5.70808	5,794.690	4.27	0.00	0	0.00	
R203	On 07/02/2013	Bond Future	7.15	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	4.27	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	3,186.43000	3.18643	3,099.82000	3.09982	3,186.430	4.20	0.00	0	0.00	
R203	On 07/02/2013	Bond Future	6.50	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	4.20	0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.76023	110.64851	5.78198	110.56107			4.00	747,541,333.56	6,756	10,716.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,160.85000	1.16085	1,113.25000	1.11325	1,160.850	3.98	0.00	0	0.00	
R203	On 02/05/2013	Bond Future	5.90	Put	600.46000	0.60046	640.30000	0.64030	600.460	3.98	0.00	0	0.00	
R203	On 02/05/2013	Bond Future	5.91	Call	1,185.37000	1.18537	1,137.13000	1.13713	1,185.370	3.99	0.00	0	0.00	
R203	On 02/05/2013	Bond Future	5.91	Put	585.02000	0.58502	624.22000	0.62422	585.020	3.99	0.00	0	0.00	
R203	On 02/05/2013	Bond Future	5.89	Call	1,136.59000	1.13659	1,089.65000	1.08965	1,136.590	3.98	0.00	0	0.00	
R203	On 02/05/2013	Bond Future	5.89	Put	616.18000	0.61618	656.68000	0.65668	616.180	3.98	0.00	0	0.00	
R203	On 01/08/2013	Bond Future			5.79033	112.09869	5.81364	112.01006			3.82	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,885.49000	98.88549	98,796.86000	98.79686	98,885.490	4.03	0.00	0	0.00	
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	4.03	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.83012	109.52777	5.85536	109.43781			3.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,298.25000	107.29825	107,208.29000	107.20829	107,298.250	4.01	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	4.01	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,727.87000	1.72787	1,679.64000	1.67964	1,727.870	3.77	0.00	0	0.00	
R203	On 07/11/2013	Bond Future	5.99	Put	1,159.53000	1.15953	1,201.26000	1.20126	1,159.530	3.77	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	6.00	Call	1,748.04000		1.74804	1,699.45000	1.69945	1,748.040	3.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,144.27000		1.14427	1,185.64000	1.18564	1,144.270	3.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,768.70000		1.76870	1,719.77000	1.71977	1,768.700	3.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,129.52000		1.12952	1,170.55000	1.17055	1,129.520	3.77	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,214.91000		1.21491	1,176.68000	1.17668	1,214.910	3.74	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,644.34000		1.64434	1,696.07000	1.69607	1,644.340	3.74	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 07/02/2013	Bond Future			5.98191		110.99799	6.00746	110.86604		5.31	473,517,425.34	4,266	8,000.00
R204	On 07/02/2013	Bond Future	7.29	Call	6,512.93000		6.51293	6,380.98000	6.38098	6,512.930	5.64	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.64	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	7,276.61000		7.27661	7,144.66000	7.14466	7,276.610	5.64	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.64	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	9,618.74000		9.61874	9,486.79000	9.48679	9,618.740	5.64	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.64	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	9,849.30000		9.84930	9,717.35000	9.71735	9,849.300	5.64	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.64	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	10,079.22000		10.07922	9,947.27000	9.94727	10,079.220	5.64	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.64	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.01897		112.33348	6.04578	112.20015		5.43	476,293,955.20	4,240	6,807.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,998.61000		1.99861	1,914.49000	1.91449	1,998.610	5.44	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	610.88000		0.61088	660.09000	0.66009	610.880	5.44	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,032.46000		2.03246	1,947.51000	1.94751	2,032.460	5.45	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	595.75000		0.59575	644.13000	0.64413	595.750	5.45	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,965.03000		1.96503	1,881.74000	1.88174	1,965.030	5.44	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	626.31000		0.62631	676.35000	0.67635	626.310	5.44	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.06032		109.77926	6.08868	109.64411		5.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 01/08/2013	Bond Future	110.75	Call	100,895.76000		100.89576	100,760.61000	100.76061	100,895.760	5.76	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	5.76	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.10717		111.33510	6.13737	111.19794		5.27	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,495.58000		2.49558	2,420.80000	2.42080	2,495.580	5.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,623.43000		1.62343	1,685.81000	1.68581	1,623.430	5.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,521.95000		2.52195	2,446.69000	2.44669	2,521.950	5.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,604.80000		1.60480	1,666.70000	1.66670	1,604.800	5.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,639.69000		4.63969	4,535.65000	4.53565	4,639.690	5.50	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	672.83000		0.67283	705.95000	0.70595	672.830	5.50	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,469.35000		2.46935	2,395.05000	2.39505	2,469.350	5.28	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,642.22000		1.64222	1,705.08000	1.70508	1,642.220	5.28	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 07/02/2013	Bond Future			5.13516		102.67868	5.14538	102.66942		0.51	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.49	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	340.68000		0.34068	349.94000	0.34994	340.680	0.49	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	0.01000		0.00001	0.03000	0.00003	0.010	0.50	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	122.54000		0.12254	131.82000	0.13182	122.540	0.50	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	733.93000		0.73393	724.67000	0.72467	733.930	0.55	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.55	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	778.69000		0.77869	769.43000	0.76943	778.690	0.55	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.55	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	823.43000		0.82343	814.17000	0.81417	823.430	0.55	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.55	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R206	On 02/05/2013	Bond Future			5.10553		103.91407	5.11900	103.90489		0.42		0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,174.17000		1.17417	1,183.35000	1.18335	1,174.170	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,167.22000		1.16722	1,176.40000	1.17640	1,167.220	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,181.12000		1.18112	1,190.30000	1.19030	1,181.120	0.39		0.00	0	0.00
R206	On 01/08/2013	Bond Future			4.96247		101.51413	4.98368	101.50478		0.31		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,516.02000		30.51602	30,506.67000	30.50667	30,516.020	0.34		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.34		0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.41631		102.95276	4.46962	102.94322		0.13		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	33.87000		0.03387	30.06000	0.03006	33.870	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	54.71000		0.05471	60.44000	0.06044	54.710	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	34.64000		0.03464	30.76000	0.03076	34.640	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	53.69000		0.05369	59.35000	0.05935	53.690	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	33.11000		0.03311	29.36000	0.02936	33.110	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	55.75000		0.05575	61.54000	0.06154	55.750	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 07/02/2013	Bond Future			6.30735		105.77562	6.32799	105.65772		6.46		193,463,608.98	1,829	1,949.00
R207	On 07/02/2013	Bond Future	7.66	Call	7,395.23000		7.39523	7,277.33000	7.27733	7,395.230	6.84		0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.84		0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	8,123.51000		8.12351	8,005.61000	8.00561	8,123.510	6.84		0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.84		0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	10,167.69000		10.16769	10,049.79000	10.04979	10,167.690	6.84		0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.84		0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	10,419.45000		10.41945	10,301.55000	10.30155	10,419.450	6.84		0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.84		0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	10,670.39000		10.67039	10,552.49000	10.55249	10,670.390	6.84		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/02/2013	Bond Future	8.30	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.84	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.35467		107.04826	6.37619	106.92910		6.75	195,791,267.54	1,829	2,716.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,672.78000		1.67278	1,614.11000	1.61411	1,672.780	6.74	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,146.18000		1.14618	1,206.67000	1.20667	1,146.180	6.74	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,703.83000		1.70383	1,644.40000	1.64440	1,703.830	6.74	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,122.18000		1.12218	1,181.91000	1.18191	1,122.180	6.74	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,642.05000		1.64205	1,584.14000	1.58414	1,642.050	6.74	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,170.54000		1.17054	1,231.79000	1.23179	1,170.540	6.74	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.40784		104.81481	6.43043	104.69406		6.85	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	97,243.62000		97.24362	97,122.87000	97.12287	97,243.620	7.17	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	7.17	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.46408		106.30025	6.48791	106.17769		6.77	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,152.74000		3.15274	3,085.65000	3.08565	3,152.740	6.84	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,947.07000		1.94707	2,002.54000	2.00254	1,947.070	6.84	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,182.89000		3.18289	3,115.41000	3.11541	3,182.890	6.85	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,926.50000		1.92650	1,981.58000	1.98158	1,926.500	6.85	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,122.73000		3.12273	3,056.03000	3.05603	3,122.730	6.84	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,967.82000		1.96782	2,023.68000	2.02368	1,967.820	6.84	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 07/02/2013	Bond Future			6.45229		104.35368	6.48293	104.16019		7.37	123,554,757.12	1,184	10,556.00
R208	On 07/02/2013	Bond Future	8.00	Call	9,229.71000		9.22971	9,036.22000	9.03622	9,229.710	7.81	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.81	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	9,510.16000		9.51016	9,316.67000	9.31667	9,510.160	7.81	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.81	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/02/2013	Bond Future	8.83	Call	13,750.85000		13.75085	13,557.36000	13.55736	13,750.850	7.81	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.81	0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	0.00000		0.00000	0.00000	0.00000	0.000	7.22	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	2,909.83000		2.90983	3,103.32000	3.10332	2,909.830	7.22	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	7,983.04000		7.98304	7,789.55000	7.78955	7,983.040	7.81	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.81	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	8,381.96000		8.38196	8,188.47000	8.18847	8,381.960	7.81	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.81	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	8,948.20000		8.94820	8,754.71000	8.75471	8,948.200	7.81	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.81	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.49723		102.21636	6.52902	102.02070		8.10	121,024,170.24	1,184	10,600.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,138.96000		2.13896	2,031.22000	2.03122	2,138.960	8.08	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,142.03000		1.14203	1,229.95000	1.22995	1,142.030	8.08	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,066.90000		2.06690	1,961.53000	1.96153	2,066.900	8.07	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,191.81000		1.19181	1,282.10000	1.28210	1,191.810	8.07	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,102.77000		2.10277	1,996.21000	1.99621	2,102.770	8.08	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,166.73000		1.16673	1,255.83000	1.25583	1,166.730	8.08	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.54695		103.55600	6.58010	103.35770		8.05	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,511.53000		94.51153	94,313.23000	94.31323	94,511.530	8.41	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	8.41	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.60437		101.62766	6.63909	101.42652		8.24	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,521.88000		3.52188	3,411.72000	3.41172	3,521.880	8.27	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,337.82000		2.33782	2,428.80000	2.42880	2,337.820	8.27	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,114.96000		6.11496	5,966.31000	5.96631	6,114.960	8.56	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,080.57000		1.08057	1,133.06000	1.13306	1,080.570	8.56	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,456.47000		3.45647	3,347.56000	3.34756	3,456.470	8.26	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,386.82000		2.38682	2,479.05000	2.47905	2,386.820	8.26	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,489.10000		3.48910	3,379.56000	3.37956	3,489.100	8.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	6.80	Put	2,362.22000	2.36222	2,453.82000	2.45382	2,362.220	8.26		0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 07/02/2013	Bond Future			8.21810	82.07537	8.20885	82.15540		14.92	184,341,281.02		2,246	2,338.00
R209	On 07/02/2013	Bond Future	8.63	Call	3,440.99000	3.44099	3,521.22000	3.52122	3,440.990	15.11		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	0.01000	0.00001	0.21000	0.00021	0.010	15.11		0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	5,028.70000	5.02870	5,108.73000	5.10873	5,028.700	15.21		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.21		0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	5,956.49000	5.95649	6,036.52000	6.03652	5,956.490	15.27		0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.27		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	6,791.06000	6.79106	6,871.09000	6.87109	6,791.060	15.33		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.33		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	7,090.83000	7.09083	7,170.86000	7.17086	7,090.830	15.35		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.35		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	6,337.71000	6.33771	6,417.74000	6.41774	6,337.710	15.30		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.30		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	6,715.81000	6.71581	6,795.84000	6.79584	6,715.810	15.33		0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.33		0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.28097	79.92135	8.27148	80.00241		17.00	208,115,195.40		2,604	8,814.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,619.45000	1.61945	1,664.47000	1.66447	1,619.450	16.78		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,985.30000	3.98530	3,949.26000	3.94926	3,985.300	16.78		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,557.43000	1.55743	1,601.50000	1.60150	1,557.430	16.78		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	4,102.19000	4.10219	4,065.20000	4.06520	4,102.190	16.78		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,588.24000	1.58824	1,632.79000	1.63279	1,588.240	16.78		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 02/05/2013	Bond Future	8.00	Put	4,043.47000		4.04347	4,006.96000	4.00696	4,043.470	16.78	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.34963		80.96882	8.33989	81.05088		17.92	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	71,019.71000		71.01971	71,101.77000	71.10177	71,019.710	18.57	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	18.57	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.42622		78.97188	8.41619	79.05510		18.80	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,787.53000		6.78753	6,848.77000	6.84877	6,787.530	19.04	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,703.16000		3.70316	3,681.18000	3.68118	3,703.160	19.04	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,164.19000		10.16419	10,235.51000	10.23551	10,164.190	19.57	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,992.46000		1.99246	1,980.56000	1.98056	1,992.460	19.57	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,695.90000		6.69590	6,756.78000	6.75678	6,695.900	19.02	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,767.57000		3.76757	3,745.23000	3.74523	3,767.570	19.02	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,741.66000		6.74166	6,802.71000	6.80271	6,741.660	19.03	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,735.25000		3.73525	3,713.08000	3.71308	3,735.250	19.03	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 07/02/2013	Bond Future			164.88391		164.88391	164.88516	164.88516			0.00	0	1,237.00
R210	On 07/02/2013	Bond Future	156.99	Call	7,893.91000		7.89391	7,895.16000	7.89516	7,893.910		0.00	0	0.00
R210	On 07/02/2013	Bond Future	156.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Call	7,883.91000		7.88391	7,885.16000	7.88516	7,883.910		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Call	7,873.91000		7.87391	7,875.16000	7.87516	7,873.910		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00



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			165.02990		165.02990	165.03135	165.03135				0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	3,889.90000		3.88990	3,891.35000	3.89135	3,889.900			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	3,879.90000		3.87990	3,881.35000	3.88135	3,879.900			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	3,869.90000		3.86990	3,871.35000	3.87135	3,869.900			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R211	On 07/02/2013	Bond Future			126.52218		126.52218	126.52869	126.52869				0.00	0	0.00
R211	On 07/02/2013	Bond Future	122.99	Call	3,532.18000		3.53218	3,538.69000	3.53869	3,532.180			0.00	0	0.00
R211	On 07/02/2013	Bond Future	122.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Call	3,522.18000		3.52218	3,528.69000	3.52869	3,522.180			0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Call	3,512.18000		3.51218	3,518.69000	3.51869	3,512.180			0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 02/05/2013	Bond Future			128.05899		128.05899	128.06580	128.06580				0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,368.99000		2.36899	2,375.80000	2.37580	2,368.990			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	2,358.99000		2.35899	2,365.80000	2.36580	2,358.990			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	2,348.99000		2.34899	2,355.80000	2.35580	2,348.990			0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R212	On 07/02/2013	Bond Future			133.26593		133.26593	133.26915	133.26915				0.00	0	2,405.00
R212	On 07/02/2013	Bond Future	128.99	Call	4,275.93000		4.27593	4,279.15000	4.27915	4,275.930			0.00	0	0.00
R212	On 07/02/2013	Bond Future	128.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Call	4,265.93000		4.26593	4,269.15000	4.26915	4,265.930			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 07/02/2013	Bond Future	129.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Call	4,255.93000		4.25593	4,259.15000	4.25915	4,255.930		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future			134.88458		134.88458	134.88817	134.88817			0.00	0	18,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,794.58000		3.79458	3,798.17000	3.79817	3,794.580		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	3,784.58000		3.78458	3,788.17000	3.78817	3,784.580		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	3,774.58000		3.77458	3,778.17000	3.77817	3,774.580		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 07/02/2013	Bond Future			7.93319		94.31167	7.92898	94.34912		14.04	986,877,314.88	10,464	9,374.00
R213	On 07/02/2013	Bond Future	8.90	Call	8,039.59000		8.03959	8,077.04000	8.07704	8,039.590		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	8,426.65000		8.42665	8,464.10000	8.46410	8,426.650		0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	8,811.04000		8.81104	8,848.49000	8.84849	8,811.040		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	9,192.79000		9.19279	9,230.24000	9.23024	9,192.790		0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.99492		91.91239	7.99059	91.95038		15.29	951,568,973.67	10,353	10,484.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,172.61000		2.17261	2,205.16000	2.20516	2,172.610		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	3,367.23000		3.36723	3,361.79000	3.36179	3,367.230		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,097.60000		2.09760	2,129.69000	2.12969	2,097.600		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3,471.24000		3.47124	3,465.34000	3.46534	3,471.240		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,134.90000		2.13490	2,167.22000	2.16722	2,134.900		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	3,418.97000		3.41897	3,413.30000	3.41330	3,418.970		0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.06342		93.11701	8.05896	93.15555		15.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 01/08/2013	Bond Future	91.25	Call	82,501.99000		82.50199	82,540.53000	82.54053	82,501.990	16.04	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	16.04	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.14152		90.89968	8.13693	90.93868		16.19	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,217.73000		7.21773	7,251.71000	7.25171	7,217.730	16.44	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,363.11000		3.36311	3,358.09000	3.35809	3,363.110	16.44	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,119.54000		7.11954	7,153.36000	7.15336	7,119.540	16.42	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,424.52000		3.42452	3,419.34000	3.41934	3,424.520	16.42	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,168.57000		7.16857	7,202.48000	7.20248	7,168.570	16.43	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,393.69000		3.39369	3,388.60000	3.38860	3,393.690	16.43	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 07/02/2013	Bond Future			8.25307		83.91479	8.24382	83.99948		15.48	137,200,681.65	1,635	14.00
R214	On 07/02/2013	Bond Future	8.59	Call	2,988.15000		2.98815	3,074.09000	3.07409	2,988.150	15.53	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	0.21000		0.00021	1.46000	0.00146	0.210	15.53	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	3,073.97000		3.07397	3,159.65000	3.15965	3,073.970	15.53	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	0.15000		0.00015	1.14000	0.00114	0.150	15.53	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	3,159.63000		3.15963	3,245.11000	3.24511	3,159.630	15.54	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	0.10000		0.00010	0.89000	0.00089	0.100	15.54	0.00	0	0.00
R214	On 02/05/2013	Bond Future			8.31267		81.64275	8.30317	81.72867		17.67	133,485,896.25	1,635	1,864.00
R214	On 02/05/2013	Bond Future	84.31	Call	72,863.13000		72.86313	72,949.05000	72.94905	72,863.130	18.37	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	18.37	0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.37856		82.71280	8.36881	82.79979		18.61	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	72,264.90000		72.26490	72,351.89000	72.35189	72,264.900	19.28	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	19.28	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

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			1.42630		1.42630	1.43360	1.43360		12.80	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,367.44510		0.13674	1,438.66760	0.14387	1,367.445	14.39	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	4.44510		0.00044	2.66760	0.00027	4.445	14.39	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,269.11220		0.12691	1,339.57680	0.13396	1,269.112	14.13	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	6.11220		0.00061	3.57680	0.00036	6.112	14.13	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,171.37120		0.11714	1,241.54340	0.12415	1,171.371	13.86	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	8.37120		0.00084	5.54340	0.00055	8.371	13.86	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.43800		1.43800	1.44530	1.44530		14.24	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	730.91870		0.07309	780.97850	0.07810	730.919	13.45	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	250.91870		0.02509	227.97850	0.02280	250.919	13.45	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	668.43830		0.06684	715.80070	0.07158	668.438	13.47	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	288.43830		0.02884	262.80070	0.02628	288.438	13.47	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	613.56980		0.06136	658.17240	0.06582	613.570	13.63	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	333.56980		0.03336	305.17240	0.03052	333.570	13.63	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>20,707,509,314.61</b>	<b>235,872</b>	<b>1 807 888.00</b>	

### i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		12.00526	99.94188	11.97555			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		23.94559	108.85858	23.88818			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011		9.69848	100.00011	9.67447		200,000,220,000.00	2,000,000	2,000,000.00	
AA05	On 22/03/2019	Spot Bond			111.70673		12.07082	111.70673	12.04126		3,574,615,360,000.00	32,000,000	8,000,000.00	
AB010	On 21/11/2022	Spot Bond			100.63261		0.01918	100.63261	0.01913			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.64155		0.00781	100.64155	0.00779			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		46.42668	8.00000	46.41662			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB013	On 21/11/2018	Spot Bond	101.73855	10.54660	101.73855	10.52266			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	105.29362	25.75443	105.29362	25.69432		2,653,399,224,000.00	25,200,000	12,703,000.00	
AB07	On 07/03/2014	Spot Bond	105.62267	48.80122	105.62267	48.68703		1,668,838,186,000.00	15,800,000	7,900,000.00	
AB08	On 03/05/2017	Spot Bond	100.96284	9.25312	100.96284	9.22975		0.00	0	0.00	
AB09	On 03/05/2017	Spot Bond	111.66393	13.80206	111.66393	13.76827		1,116,639,300,000.00	10,000,000	5,000,000.00	
ABCL1	On 22/09/2013	Spot Bond	100.00003	59.56376	100.00003	59.37366		0.00	0	0.00	
ABCP11	On 31/03/2013	Spot Bond	215.58145	81.65393	215.58145	81.28497		215,581,450,000.00	1,000,000	1,000,000.00	
ABCP12	On 20/09/2014	Spot Bond	134.94825	30.47916	134.94825	30.38987		7,826,998,500.00	58,000	58,000.00	
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.73954	269.82094	2.72671		31,299,229,040.00	116,000	0.00	
ABFN04	On 25/02/2015	Spot Bond	100.53123	23.07886	100.53123	23.02269		0.00	0	0.00	
ABFN05	On 17/03/2014	Spot Bond	100.25380	42.00063	100.25380	41.89639		641,624,320,000.00	6,400,000	1,900,000.00	
ABFN06	On 17/03/2016	Spot Bond	100.10451	13.11866	100.10451	13.08615		1,401,463,140,000.00	14,000,000	7,000,000.00	
ABFN07	On 17/03/2018	Spot Bond	100.10764	8.46970	100.10764	8.44870		0.00	0	0.00	
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.99600	100.11256	7.97617		0.00	0	0.00	
ABFN09	On 17/03/2026	Spot Bond	100.11573	8.06109	100.11573	8.04111		0.00	0	0.00	
ABL10A	On 15/03/2015	Spot Bond	113.03853	28.32702	113.03853	28.25699		836,485,122,000.00	7,400,000	3,700,000.00	
ABL10B	On 15/03/2015	Spot Bond	102.88112	22.73061	102.88112	22.67288		0.00	0	0.00	
ABL11A	On 29/09/2014	Spot Bond	106.71879	34.65544	106.71879	34.57366		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11B	On 29/09/2014	Spot Bond	101.43096	29.40510	101.43096	29.33135			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	23.03918	100.69530	22.98177			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	11.34620	101.53927	11.31772			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	15.88937	101.47729	15.84951			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	9.57127	101.61005	9.54723			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	108.72430	104.93328	108.42132		478,915,489,920.00	4,564,000	2,282,000.00	
ABL8A	On 19/09/2013	Spot Bond	108.48706	68.81171	108.48706	68.64716		260,368,944,000.00	2,400,000	1,281,000.00	
ABL8B	On 19/09/2013	Spot Bond	101.57306	60.50997	101.57306	60.31423		0.00	0	0.00	
ABL9	On 19/02/2013	Spot Bond	100.00000	105.68983	100.00000	105.40949		0.00	0	0.00	
ABLC04	On 15/02/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523		0.00	0	0.00	
ABLC07	On 15/02/2013	Spot Bond	100.57314	98.10770	100.57314	97.84320		0.00	0	0.00	
ABLI01	On 31/03/2013	Spot Bond	215.26681	81.68152	215.26681	81.31286		182,976,788,500.00	850,000	850,000.00	
ABLI02	On 08/05/2014	Spot Bond	133.33110	41.62613	133.33110	41.50529		5,466,575,100.00	41,000	41,000.00	
ABLI03	On 15/03/2015	Spot Bond	122.14204	22.12122	122.14204	22.06117		134,356,244,000.00	1,100,000	1,100,000.00	
ABLI04	On 11/10/2016	Spot Bond	113.35700	9.22139	113.35700	9.19776		0.00	0	0.00	
ABLI05	On 19/02/2018	Spot Bond	100.00000	1.73414	100.00000	1.73414		0.00	0	0.00	
ABLS2A	On 13/07/2016	Spot Bond	123.70523	16.64865	123.70523	16.60441		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2B	On 13/07/2016	Spot Bond	102.18114	16.82473	102.18114	16.78225			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.99633	99.83242	10.96914			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	11.05322	99.82309	11.02590			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	11.59555	99.81405	11.56688			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.21394	106.48741	5.20129			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	21.72057	100.00000	21.66678			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	3.82925	165.75435	3.81625			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	12.97767	157.68318	12.93517			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.10088	170.05600	3.09017			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	135.28670	143.83197	134.78995			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.63746	172.68858	3.62474			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	81.65744	215.54135	81.28852			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	81.65342	215.58717	81.28446			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	93.22416	100.00000	93.00060			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.82478	71.58015	6.81469			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.82478	71.58015	6.81469			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	99.78925	100.36979	99.53250			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	12.37496	84.61000	12.35419			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN38	On 17/08/2015	Spot Bond	92.57000	19.17259	92.57000	19.13820			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	11.07246	100.05362	11.04502			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	17.09186	95.34000	17.06053			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	32.00046	100.00000	31.93974			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	15.95250	94.00000	15.92356			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	14.94370	94.99000	14.91638			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	31.41895	89.20000	31.36319			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	29.96672	90.02000	29.91303			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	8.98387	101.37010	8.96135			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	8.83793	101.21709	8.81580			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	28.65402	89.83000	28.60277			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	20.72704	136.93312	20.66772			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	24.18147	102.86000	24.13466			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	24.62878	96.69000	24.58229			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	23.66843	96.61000	23.62378			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	23.28517	96.38000	23.24132			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	9.39053	99.94804	9.36729			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN56	On 15/09/2015	Spot Bond	121.81240	23.78490	121.81240	23.72248			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	74.27862	104.20000	74.12955			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	9.33317	101.30453	9.30978			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	21.06303	93.54000	21.02421			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	19.99319	92.85000	19.95655			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	1.97481	103.39542	1.97027			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.59776	149.61017	2.58980			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.22896	196.08295	2.22061			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	16.61310	95.40000	16.58239			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	69.83148	107.27000	69.68846			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	16.47529	94.09000	16.44479			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	8.85927	100.00000	8.79066		20,000,000,000,000.00	200,000,000	200,000,000.00	
ABS10	On 17/03/2018	Spot Bond	114.69202	13.25040	114.69202	13.21725		1,055,166,584,000.00	9,200,000	4,796,000.00	
ABS5	On 01/05/2015	Spot Bond	105.76936	23.81469	105.76936	23.75890		888,462,624,000.00	8,400,000	4,554,000.00	
ABS6	On 01/06/2020	Spot Bond	102.79126	9.54964	102.79126	9.52790		698,980,568,000.00	6,800,000	3,550,000.00	
ABS7	On 11/09/2026	Spot Bond	101.48825	12.18503	101.48825	12.15744		0.00	0	0.00	
ABS9	On 17/03/2016	Spot Bond	110.44192	18.01792	110.44192	17.97421		0.00	0	0.00	
ABS11	On 11/06/2014	Spot Bond	125.04605	36.29709	125.04605	36.19730		262,596,705,000.00	2,100,000	2,100,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS11	On 11/06/2014	Spot Bond	4.00000	121.20992	4.00000	121.18644			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	2.70137	274.59193	2.68857			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	123.88924	4.66817	123.88924	4.65537			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	2.46121	128.40915	2.45428			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	78.41454	99.53952	78.19064			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	95.90762	100.06620	95.67125			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	84.68086	100.07265	84.29746			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	24.89343	100.00000	24.83179			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	64.63267	100.53957	64.42544			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	86.43724	101.66199	86.23670			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	64.63267	100.53957	64.42544			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	83.00029	101.42690	102.95995			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	87.93187	102.82057	87.73946			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	26.22592	111.03772	26.16201			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	20.27347	100.83941	20.22399			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	20.54329	100.86237	20.49313			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	24.36675	101.18756	24.30709			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	60.06405	100.06785	59.87225			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL041	On 20/09/2013	Spot Bond	100.06721	60.03757	100.06721	59.84586			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	20.00359	100.81643	19.95478			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.39306	54.43317	8.38307			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	45.10058	100.61624	44.99072			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	60.26726	99.86961	60.11820			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	19.45693	100.00000	19.42002			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	16.33798	100.00000	16.30698			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	16.33798	100.00000	16.30698			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	60.39063	100.07583	60.19778			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	17.66550	100.07969	17.62172			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	18.52153	100.08857	18.47563			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	17.28385	100.07573	17.24103			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	17.54172	100.07841	17.49825			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	17.65518	100.07959	17.61142			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	9.89703	103.08180	9.87433			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	9.89703	103.08180	9.87433			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	9.94264	103.10163	9.91982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL085	On 20/12/2015	Spot Bond	100.07361	17.07755	100.07361	17.03524			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	9.94264	103.10163	9.91982			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	9.85140	103.06198	9.82880			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	28.33910	79.64238	28.29366			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	29.96368	100.07204	29.88943			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	61.73438	100.07100	61.58141			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	16.75560	99.94507	16.71413			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	61.73438	100.07100	61.58141			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	9.01571	100.07684	8.99337			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	8.84283	100.07933	8.82092			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	8.79605	100.08039	8.77425			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	8.56998	100.07826	8.54874			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	61.45981	100.06560	61.30752			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	9.57119	100.07361	9.54747			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	82.65350	101.31884	82.40340			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	10.52602	110.28658	10.49758			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	42.03509	100.06728	41.93093			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	48.59116	105.71996	48.47737			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL116	On 31/01/2014	Spot Bond	100.99526	55.27547	100.99526	55.13582			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	7.55316	101.18059	7.53425			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	7.49980	102.01291	7.48089			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	9.72847	100.00000	9.71001			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	55.85247	101.04786	55.71288			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.21180	100.00000	4.20244			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.41051	100.00000	5.39840			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	13.91272	72.59933	13.89193			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.27303	127.83552	3.26411			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.39879	127.87043	3.38952			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	8.32851	100.07569	8.30788			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	30.07403	100.62321	31.58883			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	30.07403	100.62321	31.58883			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	55.85247	101.04786	55.71288			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	31.25935	100.51806	31.18327			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	30.04384	100.07299	29.96939			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	29.99040	100.07235	29.91609			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL136	On 20/09/2021	Spot Bond	101.33418	8.08819	101.33418	8.06792			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	12.19975	100.41093	12.16943			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	8.07698	101.33457	8.05674			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	9.64115	103.90444	9.61889			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	9.68554	103.93140	9.66317			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	29.99384	100.22094	29.91941			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	12.25912	100.59173	12.22860			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	11.66660	99.93469	11.63773			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	8.36241	100.07603	8.34169			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	69.09462	100.93686	68.92208			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	41.80954	100.27790	41.70575			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	41.66412	100.06196	41.56090			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	10.49916	100.07446	10.47314			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	53.92181	100.76536	44.17665			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	21.44119	100.06587	21.38806			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	21.27519	100.06402	21.22247			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	21.59742	100.06760	21.54391			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	10.47708	100.07424	10.45111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL157	On 20/03/2017	Spot Bond	100.07047	10.09058	100.07047	10.06557				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	21.47048	100.06619	21.41728				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	21.57789	100.06739	21.52442				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	13.80873	102.65284	13.77717				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	16.58241	100.06844	16.54133				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	21.51931	100.06674	21.46598				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	44.00328	100.09530	43.89422				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	21.73052	100.18292	21.67661				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	41.78414	100.06691	41.68061				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	10.56356	108.26890	10.53848				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	10.44396	100.07386	10.41807				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.66516	103.66222	4.65407				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	21.56813	100.06728	21.51468				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	21.58770	100.06735	21.53420				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	10.36619	100.07626	10.34050				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	8.68076	100.07891	8.65926				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	8.11777	100.07361	8.09765				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL177	On 20/09/2013	Spot Bond	100.07223	60.11168	100.07223	59.91972			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	30.22086	100.07839	30.14597			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	22.05543	100.07574	22.00077			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	10.91829	100.08155	10.89124			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	10.36619	100.07626	10.34050			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	8.73706	100.07944	8.71542			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	9.69328	100.07796	9.66926			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	8.24676	100.07839	8.22632			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	11.58201	100.07515	11.55331			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	8.46839	100.07965	8.44740			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	8.61519	100.08103	8.59384			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	59.77175	100.06425	59.58089			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	59.80712	100.06489	59.61615			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	16.40623	100.06989	16.36558			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	16.56096	100.07148	16.51993			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	8.56321	100.08134	8.54199			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	8.56321	100.08134	8.54199			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	11.52555	100.08737	11.49699			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL196	On 20/12/2017	Spot Bond	100.07679	9.57079	100.07679	100.07679	9.54707			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	11.43722	100.08652	100.08652	11.40888			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	11.47035	100.08684	100.08684	11.44192			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	11.52555	100.08737	100.08737	11.49699			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	6.77389	85.50175	85.50175	6.76058			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	8.75534	100.08315	100.08315	8.73363			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	8.75534	100.08315	100.08315	8.73363			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01699	100.00000	100.00000	0.01695			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	93.58102	103.67806	103.67806	93.35446			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.29266	100.00000	100.00000	4.28226			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	31.36388	100.56844	100.56844	31.28751			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	32.05732	100.63477	100.63477	31.97922			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	32.51941	100.67892	100.67892	32.44016			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	15.09713	101.20949	101.20949	15.05934			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	15.77987	101.34649	101.34649	15.74033			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	16.68813	101.52904	101.52904	16.64623			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	11.70439	108.27946	108.27946	11.67644			909,547,464,000.00	8,400,000	4,175,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02	On 30/04/2023	Spot Bond	124.59492	12.26916	124.59492	12.23656			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	31.00558	100.00000	30.92879			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	19.22586	115.64616	19.17746		2,081,630,880,000.00	18,000,000	9,162,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	29.63983	100.00000	29.56643			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.64462	100.00000	14.61203			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.32296	154.79211	4.30901			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	38.36662	129.92747	40.93132		217,108,802,370.00	1,671,000	1,671,000.00	
ANG02	On 11/10/2013	Spot Bond	101.15622	86.19646	101.15622	85.99118			0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	10.94873	99.92565	10.92164			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	12.60069	112.23984	12.56989			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	19.64431	101.18527	19.59515			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	9.05349	101.23711	9.03082			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	59.74648	100.00000	59.59853			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	100.00000	8.74202	100.00000	8.72013			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	22.16385	114.82122	22.10866			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	99.81750	9.94219	99.81750	9.91762			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	61.12777	100.11329	60.93251			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW5	On 15/09/2013	Spot Bond	103.73691	67.09146	103.73691	66.93675				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	29.07827	99.83571	29.00637				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	34.00029	105.24488	33.92139				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	13.68505	111.52726	13.65177				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	54.84165	100.88946	54.70322				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	18.08197	104.32215	18.03547				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	81.80233	99.81811	81.45023				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	20.46735	102.00706	20.41576				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	20.45253	101.95171	20.40100				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	14.40648	99.81798	14.37086				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	20.36588	101.94160	20.31456				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	13.64342	104.59763	13.60825				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	19.70780	99.81335	19.65908				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	19.70780	99.81335	19.65908				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	16.63898	99.81340	16.59785				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	17.19122	101.35805	17.14814				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	18.08247	102.22265	18.03680				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA14	On 30/09/2015	Spot Bond	102.00706	20.46735	102.00706	20.41576			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	17.41924	102.70168	17.37506			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	11.96365	102.35327	11.93341			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	14.08608	99.82359	14.05125			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	14.08742	99.81671	14.05260			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	14.08742	99.81671	14.05260			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	31.01694	99.82722	30.94024			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	93.78768	99.86832	93.56302			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	19.03533	97.82330	18.98911			0.00	0	409,602.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	13.17094	103.70924	13.13724			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	14.45916	99.79214	14.42342			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	12.45971	100.04409	12.42884			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.60104	99.77076	1.59708			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	12.13867	92.33087	12.11069			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	60.34313	99.87024	60.15077			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	18.18981	99.83486	18.14484			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	9.65204	99.06007	9.62834			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.65554	99.81958	0.65392			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB02	On 31/03/2016	Spot Bond	104.16088	21.14577	104.16088	21.09146			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	19.27177	103.97505	19.22235			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	16.62568	106.00425	16.58230			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	14.30532	99.75847	14.26997			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.26977	99.75846	0.26911			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.73046	100.00000	6.71769			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.58750	100.00000	20.53652			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.73694	100.00000	18.69054			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.56601	100.00000	11.53737			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.57859	100.00000	11.54959			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.98386	100.00000	13.94923			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.11677	100.00000	12.08677			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	97.31070	100.20198	97.06451			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	31.19208	102.32067	31.11324			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	19.32202	102.37811	19.27315			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP67U	On 24/04/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	2.03668	169.54509	2.02979			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	9.95308	150.32167	9.92809			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	11.50456	150.48996	11.47565			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	9.99608	105.72100	9.97281			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	37.88186	101.02420	47.33333			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	85.18791	101.68745	84.92214			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	45.47695	100.66680	45.36613			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	53.47454	100.64029	43.63206			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	84.99804	104.00756	84.72871			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	54.99632	100.90417	54.85749			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	93.78098	101.68177	93.55279			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	8.31291	100.33377	8.29226			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	29.72766	100.06919	29.65400			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	32.76800	100.00000	40.86077			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	72.83866	100.00000	72.70045			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	11.93303	101.11913	11.90318			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	11.98033	101.12772	11.95036			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A3	On 21/07/2016	Spot Bond	101.15348	12.12218	101.15348	12.09186				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.59463	101.23934	12.56310				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	13.06644	101.32517	13.03370				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	14.38419	101.56516	14.34807				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.74846	100.00000	5.73423				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	9.59620	100.93890	9.57224				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	9.93034	100.99127	9.90554				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	10.07346	101.01372	10.04829				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	10.12115	101.02120	10.09585				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	10.69299	101.11093	10.66625				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	11.45409	101.23048	11.42542				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.59783	100.00000	3.58892				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.59783	100.00000	3.58892				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.59595	100.10441	9.57217				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	10.21029	100.11338	10.18499				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	10.37783	100.11583	10.35210				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	14.24868	107.76177	14.21479				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42B	On 15/03/2017	Spot Bond	100.12316	10.88039	100.12316	10.85341			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	11.77370	100.13609	11.74451			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.58079	100.00000	2.57440			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.58079	100.00000	2.57440			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	33.71491	110.26280	33.63322		727,734,480,000.00	6,600,000	3,449,000.00	
BID04	On 23/11/2017	Spot Bond	100.53667	9.24542	100.53667	9.22292			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	68.32485	96.69296	68.20140			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	99.39485	50.15178	99.39485	50.15177			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	99.18162	96.84220	99.18162	96.58803			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978		143,000,000,000,000.00	430,000,000	1,080,000,000.00	
BLG1A4	On 21/11/2015	Spot Bond	100.49749	16.51493	100.49749	16.47475			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.66085	100.00000	7.64229			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	8.05198	100.60117	8.03237			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	16.53657	100.49926	16.49633			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	16.89350	100.52855	16.85238			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	17.54215	100.58172	17.49943			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	20.24063	100.80214	20.19124			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	15.69195	101.17004	15.65354			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BMWF03	On 15/06/2013	Spot Bond	100.10916	86.45789	100.10916	86.05726				0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	85.80858	100.17136	85.54254				0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	61.87166	100.07370	61.71835				0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	79.71534	100.27042	79.55064				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.92379	100.00000	8.90170				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	33.50941	112.83919	33.42668			812,442,168,000.00		7,200,000	3,711,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	17.61207	121.22515	17.56602				0.00	0	68,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	13.37854	101.55684	13.34495				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	37.51310	100.95576	37.41837				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	17.52826	108.79348	17.48625			1,849,489,160,000.00		17,000,000	8,540,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	15.74098	109.29382	15.70311				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	10.12988	101.38676	10.10420				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	11.08273	110.62195	11.05580				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	23.52904	100.52977	23.47178			603,178,620,000.00		6,000,000	6,000,000.00
CBL16	On 18/05/2017	Spot Bond	105.82127	13.22893	105.82127	13.19792			634,927,620,000.00		6,000,000	3,254,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	11.74162	100.81182	11.71297				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	15.79715	105.70562	15.76077				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL19	On 02/11/2015	Spot Bond	100.97754	14.86361	100.97754	14.82606			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	11.26956	100.26196	11.24159			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	11.54839	123.26011	11.51796			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	11.26828	119.72199	11.23927		239,443,980,000.00	2,000,000	1,000,000.00	
CCT03	On 15/03/2025	Spot Bond	123.54995	13.31564	123.54995	13.28029		6,424,597,400,000.00	52,000,000	26,000,000.00	
CGR10	On 08/12/2016	Spot Bond	100.40002	15.75070	100.40002	15.71156			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	21.43428	107.22537	21.38351			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	33.58596	100.86678	33.50307			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	108.56780	101.10082	108.27597			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	42.52442	102.24997	42.41700			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	26.75774	102.59156	26.68995			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	24.09975	100.41408	24.03986			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	99.77804	100.11325	99.53202			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	46.29070	100.18762	46.17586			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	84.68078	100.07319	84.29738			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	93.22416	100.00000	93.00060			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	93.22416	100.00000	93.00060			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	93.22416	100.00000	93.00060			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN113	On 31/03/2013	Spot Bond	100.00000	93.22416	100.00000	93.00060				0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	84.68078	100.07319	84.29738				0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	84.68078	100.07319	84.29738				0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	64.60978	100.53672	64.40264				0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	84.70115	100.07373	84.31765				0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	84.49745	100.06833	84.11490				0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	84.33450	100.06400	83.95270				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	95.70396	100.60353	95.22279				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	23.97968	101.15466	23.92100				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	85.86398	99.83222	85.59852				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	23.82912	101.14186	23.77080				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	60.05948	100.06829	59.86769				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	59.90501	100.06451	59.71372				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	24.62472	101.20948	24.56442				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	65.25292	100.61649	65.04811				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	65.25132	100.58787	65.04656				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	65.01983	100.59448	64.81126				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN140	On 20/06/2013	Spot Bond	100.07482	84.74188	100.07482	84.35820	0.00	0	0.00			
CLN141	On 20/06/2013	Spot Bond	100.07103	84.59930	100.07103	84.21628	0.00	0	0.00			
CLN143	On 20/09/2013	Spot Bond	100.07206	60.21395	100.07206	60.02167	0.00	0	0.00			
CLN145	On 20/09/2013	Spot Bond	106.64650	69.99452	106.64650	69.82945	0.00	0	0.00			
CLN147	On 19/04/2013	Spot Bond	103.71200	94.78690	103.71200	94.56279	0.00	0	0.00			
CLN149	On 20/09/2013	Spot Bond	104.51633	67.50544	104.51633	67.34883	0.00	0	0.00			
CLN152	On 20/08/2013	Spot Bond	100.85780	66.84448	100.85780	66.63423	0.00	0	0.00			
CLN154	On 20/03/2014	Spot Bond	100.09542	43.96520	100.09542	43.85624	0.00	0	0.00			
CLN156	On 20/12/2013	Spot Bond	100.79729	62.45922	100.79729	62.30344	0.00	0	0.00			
CLN157	On 20/12/2013	Spot Bond	100.79729	62.45922	100.79729	62.30344	0.00	0	0.00			
CLN158	On 19/04/2013	Spot Bond	101.28023	86.70020	101.28023	86.49922	0.00	0	0.00			
CLN159	On 14/02/2015	Spot Bond	100.83563	24.44213	100.83563	24.38248	0.00	0	0.00			
CLN162	On 20/09/2015	Spot Bond	100.00000	17.90329	100.00000	17.85896	0.00	0	0.00			
CLN163	On 20/09/2015	Spot Bond	100.00000	17.70669	100.00000	17.66284	0.00	0	0.00			
CLN164	On 30/04/2014	Spot Bond	100.00000	41.88612	100.00000	41.78123	0.00	0	0.00			
CLN165	On 30/04/2014	Spot Bond	100.00000	41.88612	100.00000	41.78123	0.00	0	0.00			
CLN166	On 30/04/2014	Spot Bond	100.00000	41.88612	100.00000	41.78123	0.00	0	0.00			
CLN167	On 30/04/2014	Spot Bond	100.00000	41.88612	100.00000	41.78123	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN168	On 30/04/2014	Spot Bond	100.00000	41.88612	100.00000	41.78123			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	41.88612	100.00000	41.78123			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	17.23214	100.07575	17.18943			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	41.88612	100.00000	41.78123			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	93.35522	100.04314	93.13126			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	93.92990	100.23356	93.70419			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	93.56107	100.08420	93.33654			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	93.56414	100.05746	93.33966			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	40.96700	100.00000	40.86555			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	13.40268	100.06980	13.36948			0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	16.14969	100.15069	16.10965			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	11.13080	99.78582	11.10594			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	16.14969	100.15069	16.10965			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	12.57366	101.41261	12.54212			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	48.12437	100.22617	48.00495			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN188	On 20/06/2014	Spot Bond	100.17009	49.26228	100.17009	49.14010			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	8.33227	108.36668	8.31269			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	15.08460	99.52839	15.04821			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	4.12159	108.34841	4.11150			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	16.46158	102.60151	16.42396			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	49.49930	100.25498	49.37645			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	16.14969	100.15069	16.10965			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	16.14969	100.15069	16.10965			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.69055	107.96614	4.67898			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.59194	107.75628	8.57078			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	15.55314	100.11142	15.51459			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	95.76118	100.00002	95.52762			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	96.22262	100.07054	95.98546			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	85.16146	100.08593	84.77585			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	63.44194	100.10498	63.28469			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	27.31853	101.25895	27.25012			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	27.38821	101.27689	27.31961			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	14.52419	105.79026	14.49035			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN216	On 11/10/2014	Spot Bond	101.32709	27.81840	101.32709	27.74000			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	27.49769	101.30689	27.42880			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	10.50113	101.18509	10.47485			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	10.49928	101.19643	10.47300			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	14.53620	105.99233	14.50227			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	14.53620	105.99233	14.50227			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	46.45035	107.65143	46.32751			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	46.82632	110.88445	46.69918			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	13.15155	104.90153	13.12111			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	12.13273	100.07790	12.10267			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	13.06970	100.08711	13.03732			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	86.55215	100.16277	86.14903			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	86.56882	100.16385	86.16562			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	27.06395	101.18605	26.99622			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	27.06395	101.18605	26.99622			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	49.64054	100.17539	49.51742			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	86.97568	101.40617	86.77385			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN235	On 19/04/2013	Spot Bond	101.40617	86.97568	101.40617	86.77385			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	16.95829	100.16285	16.91624			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	8.96702	100.71861	8.94515			0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	98.10662	100.63163	97.84198			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	10.93523	100.07925	10.90813			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	22.86103	100.51081	22.80540			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.94154	100.54638	10.91491			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	13.85608	103.07581	13.82482			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	13.85608	103.07581	13.82482			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	22.80541	100.51075	22.74992			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	22.82567	100.51227	22.77012			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	16.08869	99.62826	16.04984			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	15.79912	100.86363	15.76055			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	21.67064	100.17567	21.61689			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	15.47530	100.84631	15.43753			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	21.20668	99.94994	21.15419			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	21.20668	99.94994	21.15419			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	21.20668	99.94994	21.15419			0.00	0	0.00



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	21.20668	99.94994	21.15419	0.00	0	0.00			
CLN254	On 26/03/2015	Spot Bond	99.94994	21.20668	99.94994	21.15419	0.00	0	0.00			
CLN255	On 26/03/2015	Spot Bond	99.94850	21.38097	99.94850	21.32805	0.00	0	0.00			
CLN256	On 26/03/2017	Spot Bond	99.94597	10.06850	99.94597	10.04358	0.00	0	0.00			
CLN257	On 26/03/2017	Spot Bond	99.94597	10.06850	99.94597	10.04358	0.00	0	0.00			
CLN258	On 26/03/2017	Spot Bond	99.94597	10.06850	99.94597	10.04358	0.00	0	0.00			
CLN259	On 26/03/2017	Spot Bond	99.94597	10.06850	99.94597	10.04358	0.00	0	0.00			
CLN260	On 26/03/2017	Spot Bond	99.94597	10.06850	99.94597	10.04358	0.00	0	0.00			
CLN261	On 26/03/2017	Spot Bond	99.94556	10.12309	99.94556	10.09804	0.00	0	0.00			
CLN262	On 26/03/2019	Spot Bond	110.57517	12.53306	110.57517	12.50262	0.00	0	0.00			
CLN263	On 20/06/2014	Spot Bond	100.09271	43.78358	100.09271	43.67507	0.00	0	0.00			
CLN264	On 18/08/2014	Spot Bond	100.59304	29.94069	100.59304	31.40717	0.00	0	0.00			
CLN265	On 02/04/2013	Spot Bond	99.85267	90.07447	99.85267	89.85976	0.00	0	0.00			
CLN266	On 16/03/2014	Spot Bond	100.09928	42.13579	100.09928	42.03136	0.00	0	0.00			
CLN267	On 16/03/2014	Spot Bond	100.09928	42.13579	100.09928	42.03136	0.00	0	0.00			
CLN268	On 30/04/2017	Spot Bond	101.01926	9.11813	101.01926	9.09508	0.00	0	0.00			
CLN269	On 20/06/2017	Spot Bond	100.09028	12.07794	100.09028	12.04801	0.00	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	14.93586	100.79299	14.89942			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	13.73367	100.10632	13.69963			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	10.20048	100.07520	10.17520			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	10.14526	100.07467	10.12013			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	10.20094	100.07203	10.17566			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	10.48293	100.58176	10.45741			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	12.13486	100.62464	12.10530			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	12.10532	100.62450	12.07584			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	10.17885	100.07182	10.15363			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	24.59361	100.10367	24.53265			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	10.55485	100.32695	10.52864			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	21.47079	100.05044	21.41760			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	21.13493	99.94992	21.08262			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	16.61241	100.07255	16.57125			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	11.19425	100.08473	11.16651			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	11.19425	100.08473	11.16651			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	11.19425	100.08473	11.16651			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	11.19425	100.08473	11.16651			0.00	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	8.45926	100.79550	8.43862			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.83297	100.46527	9.80852			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	11.32465	99.93367	11.29662			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	11.32465	99.93367	11.29662			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	11.21545	99.93449	11.18769			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	11.09081	99.84728	11.06338			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	11.21545	99.93449	11.18769			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	11.17249	99.84633	11.14487			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.62613	100.08705	1.62210			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	11.09081	99.84728	11.06338			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	11.11830	99.84728	11.09081			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	11.17249	99.84633	11.14487			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.04884	100.00000	6.03386			0.00	0	50,000,000.00
CLN301	On 20/12/2017	Spot Bond	100.00000	6.16041	100.00000	6.14515			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.62620	100.08579	1.62217			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.63136	100.00000	1.62732			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.63136	100.00000	1.62732			0.00	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		1.63136	100.00000	1.62732			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000		84.10138	100.00000	83.90805			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000		70.46332	100.00000	70.32755			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000		84.10138	100.00000	83.90805			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000		70.46332	100.00000	70.32755			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000		0.92237	100.00000	0.91942			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000		0.92237	100.00000	0.91942			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	100.00000		0.87744	100.00000	100.00000			15,495,436,400,000.00	154,954,364	77,477,182.00
CLN39	On 07/02/2016	Spot Bond	100.00000		19.47668	100.00000	19.43310			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000		19.47668	100.00000	19.43310			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491		0.70547	35.42491	0.70484			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722		84.43885	156.72722	84.14245			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956		98.42465	100.26956	98.17358			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726		98.37825	100.26726	98.12730			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000		149.04457	100.00000	148.65271			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494		131.28010	156.52494	130.80866			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496		98.33186	100.26496	98.08104			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181		92.18739	154.89181	91.83774			0.00	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	84.15202	100.90305	83.96238			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	84.15202	100.90305	83.96238			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	4.74910	164.96027	4.73091			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	88.91302	98.96405	88.71580			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	88.93105	98.95402	88.73380			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	98.37825	100.26726	98.12730			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	98.37825	100.26726	98.12730			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	15.22770	100.00000	15.18999			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00050	100.00000	0.00050			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00050	100.00000	0.00050			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	91.55082	102.57148	91.33634			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	8.63405	127.81539	8.61064			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00009	150.32167	0.00009			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00010	150.48996	0.00010			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	20.41707	80.28000	20.38413			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	20.46864	80.11138	20.43567			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	11.18668	101.51920	11.15860			0.00	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	11.18668	101.51920	11.15860			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	12.29627	100.07895	12.26580			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	11.68609	100.07296	11.65713			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	10.47708	100.07419	10.45112			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	83.36183	101.51807	83.10765			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	10.58704	100.07839	10.56080			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.35668	101.17107	9.33327			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.00000	0.87355	100.00000	100.00000		15,000,000,000,000.00	150,000,000	150,000,000.00	
COJ02	On 15/09/2016	Spot Bond	112.14249	18.83169	112.14249	18.78543			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	90.15374	102.77374	89.94561			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	11.01032	104.83082	10.98485			0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	11.75112	123.34967	11.72014			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	18.98866	109.68398	18.94310			0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	13.15818	116.79754	13.12478			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	99.85552	5.86800	99.83949			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	31.08078	100.46415	31.00435			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.61138	100.49279	10.58557			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	22.71735	100.39083	22.66090			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL007	On 01/08/2015	Spot Bond	100.94063	19.10510	100.94063	19.05686				0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	95.53293	100.39538	95.28256				0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	92.85888	100.24848	92.62265				0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386				0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865				0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	92.19743	100.00000	91.97739				0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	91.66609	101.22658	91.44552				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	14.35190	100.00000	14.31635				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	101.55695	6.86000	101.51870				0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	84.16777	100.00000	83.97906				0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	42.13136	102.15380	42.02502				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	23.55671	102.26580	23.49720				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	60.22982	102.03232	60.07796				0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	70.89360	105.76710	70.73023				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	16.83425	127.91650	16.78858			3,658,411,900,000.00	28,600,000	14,300,000.00	
DV22	On 07/02/2020	Spot Bond	116.63462	8.27107	116.63462	8.25010			17,450,879,658,919.50	149,620,067	71,679,275.00	
DV23	On 27/02/2023	Spot Bond	119.62218	12.73570	119.62218	12.70329			43,928,306,727,281.80	367,225,432	105,012,330.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170	On 01/08/2020	Spot Bond	146.45461	9.44027	146.45461	9.41166			6,949,377,424,092.25	47,450,725	23,055,725.00
EDC01	On 04/04/2016	Spot Bond	104.01633	16.78605	104.01633	16.74299			5,200,816,500,000.00	50,000,000	25,000,000.00
EFC01	On 31/08/2014	Spot Bond	100.57434	24.76864	100.57434	24.70699			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	10.08892	100.62205	10.06380			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	4.10822	100.65378	4.09798			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.67202	100.68546	1.66786			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	11.81629	128.03785	11.78421			22,406,623,750,000.00	175,000,000	25,000,000.00
EL28	On 02/05/2028	Spot Bond	1.64500	118.03083	1.64500	118.01546			261,555,000,000.00	159,000,000	40,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.23180	104.49020	2.22643			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	9.35679	117.22671	9.33298			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	13.39494	117.96601	13.36067			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	11.66650	108.44717	11.63860			0.00	0	6,000,000.00
EPF001	On 19/08/2015	Spot Bond	100.61804	17.50120	100.61804	17.45857			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	53.91851	100.74391	53.78260			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.55022	97.31905	100.55022	97.05884			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	37.92974	100.00000	37.83581			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	96.97324	100.00000	96.72959			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ187U	On 21/02/2014	Spot Bond	100.00000	39.17220	100.00000	39.03795			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	85.01396	100.00000	84.82162			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	27.86248	124.62183	27.78567			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	24.87599	105.65441	24.81776			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	18.45501	106.40064	18.40671			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	10.01899	101.27791	9.99389			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	30.86859	100.72291	30.79333			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	30.42228	100.66122	30.34813			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00131	100.64003	0.00131			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	30.97154	100.73714	30.89602			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00130	100.71039	0.00130			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	64.28842	100.58516	64.08669			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	30.04439	100.60896	29.97120			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	16.08756	100.62801	16.04836			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	64.29399	100.58802	64.09223			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.00132	100.58833	0.00131			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.00131	100.61654	0.00131			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES15	On 30/08/2015	Spot Bond	107.62781	20.84447	107.62781	20.79521		1,571,366,026,000.00	14,600,000	6,000,000.00	
ES18	On 20/04/2018	Spot Bond	115.04070	11.42718	115.04070	11.39869		69,488,787,077,422.20	604,036,546	256,545,100.00	
ES23	On 25/01/2023	Spot Bond	123.79417	8.39087	123.79417	8.36856		10,160,830,250,193.90	82,078,423	262,275,544.00	
ES26	On 02/04/2026	Spot Bond	101.89369	10.31688	101.89369	10.29357		4,910,055,884,849.63	48,188,027	47,032,015.00	
ES33	On 15/09/2033	Spot Bond	8.79500	90.78902	8.79500	90.76743		7,425,188,125,470.00	844,251,066	883,945,066.00	
FIFB01	On 24/08/2015	Spot Bond	100.52379	17.64147	100.52379	17.59854		0.00	0	0.00	
FIFC03	On 09/10/2013	Spot Bond	101.23849	57.91009	101.23849	57.76511		0.00	0	0.00	
FIFC04	On 14/03/2013	Spot Bond	100.14918	91.46707	100.14918	91.23809		0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	10.38967	100.00000	10.36366		0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000	10.11053	100.00000	10.08522		0.00	0	0.00	
FR2A3C	On 15/08/2013	Spot Bond	100.72700	66.73109	100.72700	66.52143		66,656,595,885.00	661,755	220,585.00	
FR2B3C	On 15/08/2013	Spot Bond	100.75346	66.84760	100.75346	66.63754		0.00	0	0.00	
FR2C3C	On 15/08/2013	Spot Bond	100.83807	67.22035	100.83807	67.00896		0.00	0	0.00	
FR2D3D	On 15/08/2013	Spot Bond	100.88562	67.42997	100.88562	67.21783		0.00	0	0.00	
FRB03	On 15/09/2014	Spot Bond	106.83968	35.24228	106.83968	35.15904		3,183,822,464,000.00	29,800,000	14,848,000.00	
FRB05	On 21/12/2018	Spot Bond	102.29365	10.00772	102.29365	9.98503		0.00	0	0.00	
FRB08	On 10/06/2016	Spot Bond	100.22508	12.72148	100.22508	12.68993		0.00	0	0.00	
FRB09	On 10/06/2017	Spot Bond	100.22502	9.18925	100.22502	9.16646		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB10	On 25/01/2017	Spot Bond	101.16350	10.52225	101.16350	10.49593				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01768	101.09860	0.01764				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	12.82389	109.77327	12.79310			219,546,540,000.00	2,000,000	1,020,000.00	
FRBC22	On 21/12/2018	Spot Bond	98.22086	9.98500	98.22086	9.96067				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	55.84845	100.00000	55.71875				0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	81.64287	215.70757	81.27380				0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	72.66518	105.50847	72.51866				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.51035	127.58470	2.50331				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.70897	273.62971	2.69616				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.59324	149.98730	2.58528				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.19769	199.45863	2.18935				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	23.93867	121.07209	23.87614				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	29.25490	100.00000	29.18944				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	29.25490	100.00000	29.18944				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.66955	52.69690	3.66530				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.47543	33.20196	3.47270				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.74588	31.98407	3.74303				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC04	On 03/06/2014	Spot Bond	100.55103	42.38305	100.55103	42.28831			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	84.78034	101.09338	84.58855			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	15.30283	100.83125	15.26548			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	46.38719	100.12935	46.27219			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	42.82996	100.07866	42.72383			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	14.93335	100.80714	14.89691			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	14.93335	100.80714	14.89691			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	11.07340	100.52930	11.04586			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	14.71391	100.79281	14.67801			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	12.07803	100.08975	12.04809			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	94.03659	100.50743	93.57122			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	16.61330	100.15766	16.57211			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	10.64271	100.07580	10.61634			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	11.54810	100.08460	11.51948			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	44.30515	100.10209	44.19534			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	10.06775	98.00000	10.04229			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.76978	100.00000	9.74459			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	16.45159	100.15523	16.41079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC118	On 20/06/2017	Spot Bond	100.08737	11.52555	100.08737	11.49699			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	13.62294	100.10732	13.58917			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	14.56104	100.11620	14.52494			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	11.05079	100.08283	11.02341			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	11.99423	102.36455	11.96390			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	15.87415	100.12857	15.83479			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	11.35995	100.08579	11.33179			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.51095	100.00000	7.49158			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	12.19839	100.10168	12.16816			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	14.32421	100.12161	14.28870			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	11.15193	100.09179	11.12429			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	11.81990	100.09811	11.79060			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	13.66762	100.11547	13.63373			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	12.76609	100.10701	12.73444			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	14.21293	100.12057	14.17770			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	15.01412	100.12805	14.97689			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	13.63423	100.11516	13.60043			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC135	On 20/09/2017	Spot Bond	100.11151	13.24469	100.11151	13.21186			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	11.98689	100.09968	11.95717			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	11.78650	100.09779	11.75729			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	14.50226	100.12327	14.46631			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	14.33534	100.12172	14.29980			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	13.87906	100.11745	13.84466			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	14.52452	100.12348	14.48850			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	12.48781	100.10439	12.45685			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.19646	100.09221	11.16872			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.59306	100.07700	9.56928			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	15.15877	100.12940	15.12118			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	31.38752	100.09221	31.30973			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	19.75824	100.10419	19.70927			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.89568	100.72629	13.86180			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	19.27358	100.09926	19.22580			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	10.48389	100.08547	10.45790			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.39880	98.00000	1.39526			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	10.59523	100.08652	10.56897			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC153	On 20/12/2017	Spot Bond	100.07817	9.71556	100.07817	9.69148			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	10.01621	100.08103	9.99140			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	12.96644	100.10890	12.93429			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	55.30024	100.20368	55.12345			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	37.85910	100.21459	37.76517			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	59.64138	100.20368	59.45070			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	37.77064	100.19795	37.67694			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.62658	100.07944	1.62255			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.66670	100.38297	0.66504			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.00000	0.88117	100.00000	0.87735			0.00	0	50,000,000.00
FRC17	On 03/06/2014	Spot Bond	100.57737	42.78160	100.57737	42.68594			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	39.13077	101.33365	39.03271			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	22.98394	100.08266	22.92698			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	17.90272	100.08218	17.85834			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	56.56178	101.28616	56.42010			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.42783	98.45245	10.40237			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	96.93615	115.36525	96.64006			0.00	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	82.85442	101.29693	82.60300			0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	50.00002	100.00000	50.00001			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	42.14866	100.06887	42.04423			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	9.46982	101.11641	9.44613			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.22271	115.36587	5.20958			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	12.79744	100.08387	12.76573			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	12.89550	100.08483	12.86355			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.00046	115.54905	3.99039			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	29.37426	113.64754	29.31323			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	3.67095	115.36587	3.66172			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.31607	117.71276	5.30249			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	9.62728	118.00209	9.60675			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	10.46123	101.27177	10.43502			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	19.80151	100.00000	19.75248			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	19.44791	100.20020	19.39966			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	17.71286	100.17418	17.66893			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	108.12638	4.73000	108.10331			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	17.92843	100.17741	17.88396			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC83	On 20/12/2016	Spot Bond	100.07144	11.53354	100.07144	11.50496				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	12.73208	100.08326	12.70052				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	33.33857	100.11237	33.25593				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	14.34431	100.09907	14.30876				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	13.93040	100.09502	13.89587				0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	95.36722	100.06298	95.13219				0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	95.37602	100.06521	95.14097				0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	95.41253	100.06023	95.17740				0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	95.50255	100.06131	95.26719				0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	11.11749	100.08049	11.08994				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	16.85049	100.16123	16.80870				0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	11.10645	100.08038	11.07893				0.00	0	3,000,000.00
FRC97	On 20/03/2015	Spot Bond	97.80179	24.83352	97.80179	24.77323				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	17.40026	100.16949	17.35712				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	15.39518	100.83728	15.35760				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	77.72692	99.94942	77.50556				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	78.56972	101.49845	78.34333				0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B1	On 02/08/2013	Spot Bond	99.46188	77.85000	99.46188	77.62912			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	78.23676	103.49133	78.00799			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	78.26051	97.69123	78.04148			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	77.69532	100.87998	77.47248			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	77.93437	101.02852	77.71059			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	78.22787	101.21079	78.00295			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	78.41205	101.32512	78.18641			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	18.07671	144.28965	18.02101			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	63.49997	100.90946	63.29572			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	38.23272	103.60434	38.13500			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	19.93447	101.69223	19.88436			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	14.70511	103.43851	14.66758			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	9.07829	102.25429	9.05536			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.81789	101.76484	8.79618			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	13.87583	100.00000	13.84951			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.80748	261.70847	2.79460			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.71087	273.38978	2.69806			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.85094	256.75899	2.83803			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46	On 31/01/2022	Spot Bond	123.65104	2.28906	123.65104	2.28299				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	7.00505	101.04016	6.98754				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.52696	123.78317	2.52004				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	12.62729	101.29456	12.59566				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	10.79194	101.45459	10.76486				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	78.05801	101.10626	77.83376				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	6.88178	100.92257	6.86441				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	61.36725	100.00005	61.21529				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.21290	98.38735	2.20782				0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	92.32473	101.21006	92.10045				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	95.09730	100.00000	94.86421				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	94.03704	100.42877	93.56970				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.75562	100.00000	0.75379				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	13.39893	104.97509	13.36428				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	90.46602	100.28475	90.02362				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	88.73214	100.19981	88.30686				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	6.59848	100.80772	6.58238				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593	17.70221	101.07593	17.65796				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.21368	100.44759	9.19078				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	42.16934	100.17395	42.06476				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	16.00916	100.76967	15.96924				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	37.96715	100.98200	37.87230				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	76.20512	100.85889	65.71747				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	12.92094	102.64440	12.88818				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	55.45084	100.85054	55.31249				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.69477	108.09035	2.68815				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	1.67624	101.11747	1.67214				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	58.92563	100.16642	58.77950				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	35.77002	107.16699	35.68532				0.00	0	349,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	26.48210	108.33117	26.41884			303,327,276,000.00	2,800,000	1,410,000.00	
FRX16	On 15/09/2016	Spot Bond	107.16932	14.77707	107.16932	14.74208				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	12.75614	109.08100	12.72549				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	12.77415	117.62764	12.74173				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	10.39073	108.91524	10.36580			413,877,912,000.00	3,800,000	2,160,000.00	
FRX24	On 10/12/2024	Spot Bond	118.59653	10.56965	118.59653	10.54264				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31	On 21/02/2031	Spot Bond	109.40010	13.02593	109.40010	12.99508				0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	11.64389	86.57971	11.62090				0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	16.06351	100.55204	16.02353				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	15.47272	101.32185	15.43396			506,609,250,000.00	5,000,000	5,000,000.00	
GFC03	On 10/04/2015	Spot Bond	101.40666	20.38385	101.40666	20.33274				0.00	0	800,000.00
GFC04	On 11/04/2017	Spot Bond	107.64302	14.21711	107.64302	14.18351				0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	103.79687	100.00000	103.52727				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	100.38163	100.00000	100.12158				0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	94.78655	100.37860	94.54011				0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548				0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523				0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126	98.13229	99.24126	97.87115				0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	90.23420	98.75737	90.01443				0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	100.00000	99.99952	100.00000	100.00000				0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD183	On 12/04/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.60509	101.20169	7.58606			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	9.44562	101.57032	9.42191			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	7.73315	100.58455	7.71391			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	7.88379	100.59878	7.86416			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	8.17491	100.62628	8.15455			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.13765	100.00000	2.13214			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	8.53609	100.66039	8.51484			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	9.03738	100.70773	9.01487			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	30.52956	100.25900	30.45379			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	12.46375	101.08226	12.43327			0.00	0	15,000,000.00
GRT03	On 15/10/2015	Spot Bond	101.25499	15.15225	101.25499	15.11430			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	11.33931	100.11004	11.31121			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	26.44099	101.64234	26.37455			0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT06	On 11/12/2017	Spot Bond	100.23736	9.19722	100.23736	100.23736	9.17440			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	11.67721	99.99999	99.99999	11.64830			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	19.65990	101.18024	101.18024	19.61070			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	9.09945	100.20054	100.20054	9.07688			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	84.29561	100.00000	100.00000	84.10138			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/02/2013	Spot Bond	101.50868	52.45754	101.50868	101.50868	52.45753			0.00	0	0.00
HMS1B3	On 19/02/2013	Spot Bond	101.50868	52.45754	101.50868	101.50868	52.45753			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00024	100.00000	100.00000	50.00023			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	76.53203	100.00000	100.00000	76.38681			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	80.94370	101.18125	101.18125	80.70412			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	19.88006	101.21718	101.21718	19.83029			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	20.04754	107.10005	107.10005	19.99477			0.00	0	0.00
HMS1C2	On 19/02/2013	Spot Bond	101.59173	52.58475	101.59173	101.59173	52.58474			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	81.00223	101.22625	101.22625	80.76239			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	20.17796	101.28016	101.28016	20.12742			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C5	On 19/07/2015	Spot Bond	117.06290	17.91078	117.06290	17.85977				0.00	0	0.00
HMS1D2	On 19/02/2013	Spot Bond	101.69896	52.74916	101.69896	52.74915				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	81.10756	101.30724	80.86726				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	20.56063	101.36111	20.50909				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	18.76629	114.94363	18.71369				0.00	0	0.00
HMS1E2	On 19/02/2013	Spot Bond	102.07916	53.33034	102.07916	53.33034				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	81.24795	101.41519	81.00702				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	21.02778	101.46001	20.97503				0.00	0	0.00
HMS1F2	On 19/02/2013	Spot Bond	102.24978	53.68684	102.24978	53.68683				0.00	0	0.00
HMS1G2	On 19/02/2013	Spot Bond	102.77072	54.53526	102.77072	54.53525				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	8.34130	120.49879	8.31960			454,163,795,471.28	3,769,032	42,786,032.00	
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.66742	278.97229	2.65465				0.00	0	96,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.66367	279.46415	2.65091				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	8.59033	109.78196	8.56959			1,141,732,384,000.00	10,400,000	29,405,000.00	
HWAY35	On 31/07/2035	Spot Bond	110.08516	8.56704	110.08516	8.54631				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.12600	112.96935	1.12600	112.95626			463,547,925,916.00	411,676,666	510,722,287.00	
I2038	On 31/01/2038	Spot Bond	1.84000	111.34218	1.84000	111.32709			249,172,601,280.00	135,419,892	249,292,591.00	
I2050	On 31/12/2050	Spot Bond	1.95000	118.14985	1.97000	117.53608			432,912,795,900.00	222,006,562	425,712,882.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBC01	On 16/03/2015	Spot Bond	94.50000	24.75510	94.50000	24.71002			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	27.72720	111.10415	27.65959			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	97.99977	100.38955	97.75266			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	21.98440	101.98179	21.92899			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090	21.32956	100.56090	21.27648			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	81.55610	99.93156	81.20014			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	62.84108	100.23834	62.68513			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	42.33262	100.38793	42.22743			0.00	0	550,000.00
IBL20	On 15/03/2014	Spot Bond	104.99431	48.04154	104.99431	47.92967			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	18.31903	110.23108	18.27466			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	13.46954	114.54738	13.43588			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	44.16993	103.99743	44.06843			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	38.23797	101.06758	38.14237			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	29.83408	100.58995	31.26432			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	29.32328	111.22906	30.17463			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	11.86699	108.02289	15.86878			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	25.83408	100.81617	25.76893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL33	On 03/11/2016	Spot Bond	100.86946	9.74947	100.86946	9.72487			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	3.43961	123.12082	3.43050			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	2.21502	127.68743	2.20899			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	20.70323	99.85267	20.65202			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	9.52799	99.84531	9.50443			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	12.02134	108.72274	11.99269			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	21.56062	100.33316	21.50707			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	9.98691	100.11008	9.96216			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	10.41767	100.65809	10.39228			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	9.42689	102.66026	9.40545			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	8.02934	99.50921	8.01145		19,901,842,000.00	200,000	107,000.00	
IC02	On 09/05/2013	Spot Bond	100.00000	87.43956	100.00000	87.24781			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00144	100.00000	0.00144			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	22.22538	100.89947	22.17556			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	22.22538	100.89947	22.17556			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	8.57824	101.97863	8.55873			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.42828	100.89947	8.40939			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	15.17709	100.90751	15.13920			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDW002	On 30/06/2016	Spot Bond	100.84756	14.95231	100.84756	14.91501			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	15.17520	99.83295	15.13768			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	20.29492	114.58662	20.24447			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	29.66911	99.86601	29.59572			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	29.66911	99.86601	29.59572			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	9.84550	100.72296	9.82150			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.38150	100.00000	8.36074			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	79.65654	101.81841	79.42239			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	76.58087	101.39919	76.36289			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	64.84823	101.19088	66.24169			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	27.92062	103.56174	27.85633			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	63.80673	100.41740	63.60680			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	66.26090	100.58388	66.09776			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	85.85933	101.41671	85.67183			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	16.41441	101.24311	16.37285			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND208	On 21/02/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	99.30784	50.17368	99.30784	50.17366			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	99.19658	98.92460	99.19658	98.65936			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	97.10017	99.09525	96.84487			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	95.34533	98.99412	95.09941			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	93.65650	98.88812	93.41945			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	92.02953	98.78695	91.80088			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	90.46128	98.68599	90.24057			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.49082	100,000.00000	0.48431			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648		58,700,000,000,000.00	587,000,000	403,000,000.00	
IND320	On 26/04/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND321	On 27/04/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721	0.00	0	0.00	0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247	0.00	0	0.00	0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857	0.00	0	0.00	0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548	0.00	0	0.00	0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321	0.00	0	0.00	0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176	0.00	0	0.00	0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111	0.00	0	0.00	0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126	0.00	0	0.00	0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221	0.00	0	0.00	0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395	0.00	0	0.00	0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648	0.00	0	0.00	0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978	0.00	0	0.00	0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386	0.00	0	0.00	0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	69.31468	100.00000	69.18318	0.00	0	0.00	0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	68.39936	100.00000	68.26959	0.00	0	0.00	0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	67.49613	100.00000	67.36808	0.00	0	0.00	0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	66.60483	100.00000	66.47846	0.00	0	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND338	On 17/09/2013	Spot Bond	100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	64.73432	100.00000	64.61151			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	64.00091	100.00000	63.87949			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	63.15576	100.00000	63.03594			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	62.32177	100.00000	62.20354			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	61.49880	100.00000	61.38212			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	60.68669	100.00000	60.57155			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	59.88531	100.00000	59.77169			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	59.09451	100.00000	58.98239			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	58.31415	100.00000	58.20351			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	57.54409	100.00000	57.43492			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	56.78421	100.00000	56.67647			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	56.03436	100.00000	55.92805			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	55.29441	100.00000	55.18950			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	77.79075	100.81810	77.56711			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.70300	52.52790	100.70300	52.52789			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	77.86885	100.00000	77.65668			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	97.82297	100.70818	97.32056			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING114	On 31/12/2015	Spot Bond	101.98370	17.39048	101.98370	17.34666			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	17.15908	106.31357	17.11420			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	16.50884	104.39662	16.46636			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	9.31484	99.99991	9.29178			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	100.32760	100.00000	100.06768			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	33.03249	100.36848	32.95042			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	10.85453	100.00021	10.82766			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	95.59287	100.00000	95.35625			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.27484	6.50000	102.25687			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	89.62016	101.36114	89.40425			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	87.50931	101.10456	87.30342			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	11.24954	100.08473	11.22165			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	28.13141	101.44140	28.06085			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	98.10942	100.25042	97.85919			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	89.30779	100.25042	88.87749			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING170	On 18/03/2013	Spot Bond	100.08567	95.34063	100.08567	95.10444			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	95.15087	100.07206	94.91577			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	99.87186	100.37849	99.61219			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	92.61679	100.38408	92.16344			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	63.58021	100.38408	63.38105			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	99.88130	100.37919	99.62161			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	15.98279	100.00000	15.94407			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	10.22898	100.00000	10.20420			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	86.06525	100.27920	85.68011			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	82.55636	100.08647	82.17913			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	85.22657	100.00000	84.96023			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	82.27477	100.00000	81.97229			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	85.16570	100.00000	84.97258			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	84.16790	100.90615	83.97820			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	54.94998	100.92542	54.81124			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	54.94998	100.92542	54.81124			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	57.33626	101.29332	57.19263			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	48.59534	100.00000	48.47501			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING89	On 31/12/2014	Spot Bond	102.06095	30.25462	102.06095	30.17832				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	23.26827	101.68471	23.20912				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	64.56655	100.42003	64.40606				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	19.94418	101.24581	19.89424				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	12.29391	101.27443	12.26311				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	9.24020	101.29354	9.21706				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	13.41836	107.00679	13.38680				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	46.60562	105.51634	46.49665				0.00	0	40,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	16.59653	100.55058	16.55523				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	13.69183	111.16948	13.65844			5,558,474,000,000.00	50,000,000	12,679,000.00	
IV012	On 26/11/2014	Spot Bond	100.64446	32.79115	100.64446	32.71125				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	22.79766	100.00026	22.74120				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	22.92184	106.83400	22.86800				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	10.29501	100.08056	10.26950				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	9.24112	100.38986	9.21816				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.42319	117.02647	2.41704				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	3.02554	129.51692	3.01700				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV01E	On 29/08/2013	Spot Bond	100.38643	63.54759	100.38643	63.34634			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	8.39148	99.81973	8.37073			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	8.03346	101.53934	8.01330			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	7.94663	101.19270	7.92675			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.27551	100.25130	0.27482			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	8.43463	99.94061	8.41375			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	56.66559	100.95973	56.52406			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.25459	92.45654	2.24967			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.18336	95.34778	2.17847			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	65.62732	100.52241	65.46584			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	96.76187	103.46133	96.52283			0.00	0	3,600,000.00
IV07	On 31/03/2013	Spot Bond	99.88087	93.47910	99.88087	93.25517		2,906,533,317,000.00	29,100,000	9,700,000.00	
IV08	On 30/04/2018	Spot Bond	114.89453	16.12946	114.89453	16.08906			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	9.70954	101.30356	9.68494			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.99343	129.51692	2.98498			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA229	On 19/07/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	99.27921	50.18086	99.27921	50.18085			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	99.16760	98.39600	99.16760	98.13365			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	96.59186	99.06633	96.33930			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	94.85618	98.96527	94.61285			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	93.18547	98.85919	92.95087			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	91.57561	98.75808	91.34927			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA321	On 14/05/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	78.32618	100.00000	78.15846			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA339	On 26/09/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	61.26567	100.00000	61.14943			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	60.45664	100.00000	60.34194			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	59.65829	100.00000	59.54510			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	58.87049	100.00000	58.75879			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	58.09309	100.00000	57.98287			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	57.32595	100.00000	57.21719			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	56.56895	100.00000	56.46162			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	55.82194	100.00000	55.71603			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	55.08479	100.00000	54.98029			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	84.78343	99.74330	84.52470			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.87150	100.81205	8.84986			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	37.80588	101.01716	37.71141			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	19.49511	101.02507	19.44639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC006	On 28/01/2016	Spot Bond	100.00000	8.82743	100.00000	8.80557			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	77.79076	100.81807	77.56711			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.68775	52.53187	100.68775	52.53186			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	99.46173	100.65963	98.92923			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	78.03468	100.00000	77.80980			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	83.83098	100.00000	83.64913			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	63.07536	100.00000	62.92256			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	52.48531	100.00000	52.35534			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	14.99520	101.04078	14.95772			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	27.09304	100.00000	27.02594			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	86.21693	100.00000	86.02405			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	85.93868	100.00000	85.74642			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	106.45197	104.62962	106.16414			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.31157	102.42188	2.30630			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	9.71354	101.21431	9.68896			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	93.70959	100.00000	93.48541			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	12.04733	153.49881	12.00948			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	55.92875	101.46222	55.78844			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK02	On 26/03/2015	Spot Bond	100.47188	21.08292	100.47188	21.03049		2,511,797,000,000.00	25,000,000	30,000,000.00	
LGL02	On 13/08/2017	Spot Bond	103.08494	9.52812	103.08494	9.50662		1,051,466,388,000.00	10,200,000	5,171,000.00	
LGL03	On 03/04/2018	Spot Bond	101.72477	1.44946	101.72477	1.44618		0.00	0	0.00	
LHL01	On 13/12/2015	Spot Bond	100.30391	9.83174	100.30391	9.80733		0.00	0	0.00	
LHL02	On 13/12/2015	Spot Bond	100.60223	20.89033	100.60223	20.84361		1,971,803,708,000.00	19,600,000	10,000,000.00	
LHL03	On 13/12/2016	Spot Bond	100.33330	4.01392	100.33330	4.00395		0.00	0	0.00	
MAQ008	On 09/02/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504		0.00	0	0.00	
MAQ015	On 23/08/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015		0.00	0	0.00	
MAQ020	On 02/08/2013	Spot Bond	100.80210	77.56853	100.80210	77.34618		0.00	0	0.00	
MAQ024	On 11/03/2013	Spot Bond	98.89515	92.25151	98.89515	92.02150		0.00	0	0.00	
MAQ025	On 11/10/2013	Spot Bond	101.14527	57.47924	101.14527	57.33544		0.00	0	0.00	
MAQ026	On 11/02/2013	Spot Bond	99.30996	99.19036	99.30996	98.92339		0.00	0	0.00	
MAQ027	On 07/03/2013	Spot Bond	98.95948	93.17902	98.95948	92.94422		0.00	0	0.00	
MAQ028	On 12/04/2013	Spot Bond	98.43044	85.47786	98.43044	85.28127		0.00	0	0.00	
MAQ029	On 23/04/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455		0.00	0	0.00	
MAQ030	On 11/07/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755		0.00	0	0.00	
MBC17	On 06/02/2013	Spot Bond	99.38845	50.15338	99.38845	50.15337		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBC18	On 21/02/2013	Spot Bond	99.17027	96.58841	99.17027	96.33560			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978		151,800,000,000,000.00	518,000,000	750,000,000.00	
MBF018	On 15/04/2013	Spot Bond	101.29323	87.36390	101.29323	87.15947		0.00	0	0.00	
MBF019	On 15/04/2014	Spot Bond	101.31233	39.19320	101.31233	39.09501		0.00	0	0.00	
MBF024	On 26/05/2013	Spot Bond	100.54173	93.74237	100.54173	93.27832		0.00	0	0.00	
MBF025	On 26/05/2014	Spot Bond	100.58073	43.92118	100.58073	43.81422		0.00	0	0.00	
MBF027	On 07/10/2014	Spot Bond	101.30733	27.59477	101.30733	27.52564		0.00	0	0.00	
MBF028	On 16/04/2015	Spot Bond	101.17095	19.54302	101.17095	19.49411		0.00	0	133,350,000.00	
MBF029	On 01/10/2015	Spot Bond	99.84625	15.71996	99.84625	15.68064		0.00	0	0.00	
MBF030	On 01/10/2017	Spot Bond	99.84060	8.59579	99.84060	8.57430		0.00	0	0.00	
MBF031	On 06/12/2013	Spot Bond	100.25866	59.89000	100.25866	59.73969		0.00	0	0.00	
MBP013	On 29/01/2014	Spot Bond	101.08567	55.68639	101.08567	55.54716		0.00	0	0.00	
MBP18U	On 28/01/2014	Spot Bond	100.00000	56.11351	100.00000	55.97456		0.00	0	0.00	
MBP19U	On 18/02/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447		0.00	0	0.00	
MBP20U	On 17/02/2014	Spot Bond	100.00000	44.01803	100.00000	43.91140		0.00	0	0.00	
MBP21U	On 11/04/2014	Spot Bond	100.00000	39.93401	100.00000	39.83512		0.00	0	0.00	
MBP22U	On 09/09/2014	Spot Bond	100.00000	24.39570	100.00000	24.33529		0.00	0	0.00	
MBP23U	On 13/02/2015	Spot Bond	100.00000	22.31062	100.00000	22.25658		0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.19235	100.00000	6.17701				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	15.11803	100.00000	15.08059				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	11.24506	109.95029	11.21802				0.00	0	69,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	30.56686	100.21678	30.49102				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	58.92066	100.18427	58.77451				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	24.09338	100.20050	24.03361				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	32.45006	101.34831	32.37706				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	32.49957	101.35889	32.42644				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	13.34392	101.41174	13.31388				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	7.80760	103.44664	7.78964				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.48484	103.61067	7.46760				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	15.73454	101.86568	15.69898				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	10.32304	104.35890	10.29912				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	10.40028	104.67108	10.37612				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	28.80883	106.18586	28.74149			22,851,197,072,000.00	215,200,000	69,600,000.00	
MFS1A1	On 20/12/2015	Spot Bond	100.06286	16.04597	100.06286	16.00621				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.83597	100.06556	7.81655				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1B	On 20/09/2019	Spot Bond	110.15502	10.79733	110.15502	10.76819			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	21.12914	107.16233	21.07911		5,443,846,364,000.00	50,800,000	25,400,000.00	
MIL01	On 31/05/2015	Spot Bond	100.44922	22.75646	100.44922	22.69988			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	12.28821	104.78971	12.25981			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	92.85135	100.42970	92.38763			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	11.95776	104.79935	11.93010		1,362,391,550,000.00	13,000,000	6,676,000.00	
MTN02	On 13/07/2014	Spot Bond	110.61908	35.62982	110.61908	35.54327		287,609,608,000.00	2,600,000	1,588,000.00	
MTN03	On 13/07/2015	Spot Bond	110.59153	19.81180	110.59153	19.76368		4,290,951,364,000.00	38,800,000	9,700,000.00	
MTN04	On 13/07/2017	Spot Bond	115.34633	10.99274	115.34633	10.96512		692,077,980,000.00	6,000,000	3,001,000.00	
MTN05	On 28/10/2013	Spot Bond	102.81634	60.57255	102.81634	60.43465			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	90.23274	98.77372	90.01295			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	86.06596	98.48888	85.86655			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.72778	100.00000	5.71390			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.12201	100.00000	0.12171			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	5.99847	100.00000	5.98394			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.07230	100.00000	6.05759			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.57366	100.89771	5.56005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A302	On 14/08/2020	Spot Bond	100.61875	5.64952	100.61875	5.63577				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	5.74666	100.62967	5.73266				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	5.79522	100.63509	5.78110				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	5.85349	100.64159	5.83922				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	5.99911	100.65787	5.98450				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	6.09617	100.66881	6.08132				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	6.20292	100.68074	6.18780				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	6.29994	100.69157	6.28458				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	6.34845	100.69687	6.33297				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	6.93003	100.76218	6.91312				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	7.60761	100.83813	7.58904				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.12201	100.00000	0.12171				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.12201	100.00000	0.12171				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	9.63054	103.67668	9.60834				0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	38.06475	101.36748	37.96934				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	26.20744	100.92433	26.14200				0.00	0	50,000,000.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	22.45414	100.76441	22.39937				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK13B	On 21/02/2017	Spot Bond	100.97362	10.14299	100.97362	10.11820			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	16.78603	100.60434	16.74515			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	9.23289	100.47967	9.21043			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	22.30787	112.76469	22.25284		1,984,658,544,000.00		17,600,000	9,134,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	17.36288	100.61353	17.31965			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	14.03197	122.79495	13.99491		1,105,154,550,000.00		9,000,000	4,718,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.54065	32.99078	3.53789			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	86.46158	101.43082	86.26090		2,059,045,646,000.00		20,300,000	5,100,000.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	25.32190	108.29303	25.26177		2,035,908,964,000.00		18,800,000	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	19.96520	101.23516	19.91522			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	7.64500	101.30698	7.62585			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	46.83874	104.56520	46.73004			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	41.37980	100.00004	41.27733			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	17.87879	109.74955	17.83564		1,338,944,510,000.00		12,200,000	6,288,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	12.94611	100.00006	12.91405			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	105.31887	119.17407	105.01598		357,522,210,000.00		3,000,000	3,000,000.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	99.72355	100.33399	99.46901			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	34.13480	100.00000	34.07004			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN44	On 17/09/2014	Spot Bond	100.00000	43.11579	100.00000	43.03399			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	32.55209	100.00000	32.49033			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	30.86641	100.00000	30.80785			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	23.33200	100.55018	23.27520			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	98.06810	100.22266	97.82120			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	95.03455	99.94761	94.80343			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	94.74121	99.94811	94.51136			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	94.74121	99.94811	94.51136			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	94.74121	99.94811	94.51136			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	21.90609	99.86407	21.85190			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	20.79355	101.50309	20.74138			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	20.38427	101.36582	20.33318			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	22.96933	100.40506	22.91224			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	19.13035	80.20911	19.09950			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	17.18493	100.38119	17.14223			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	14.06190	100.00000	14.03522			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	14.99952	101.10639	14.96200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN65	On 25/01/2016	Spot Bond	101.21257	15.58403	101.21257	15.54502			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	14.91212	101.03995	14.87485			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	13.01346	101.41775	12.98082			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	15.48395	76.11506	15.45996			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	63.74406	100.41337	63.53990			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	42.25917	100.10537	42.15442			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	42.18309	100.10374	42.07854			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	20.67821	99.82783	20.62708			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	8.39218	100.74066	8.37171			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	9.09748	100.07228	9.07494			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	16.22569	100.06803	16.18549			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	8.71233	101.43571	8.69048			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	22.64305	110.75661	22.58798			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	67.06430	105.36061	66.90769			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	47.40063	106.42411	51.73054		766,253,592,000.00	7,200,000	3,603,000.00	
NED9	On 06/07/2017	Spot Bond	101.17472	8.22066	101.17472	8.20008			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	15.83144	119.90407	15.79041			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	11.55712	108.97397	11.52690			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET41	On 16/02/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358				0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	91.79442	98.87170	91.56673				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	19.27666	100.47393	19.22872				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.28986	156.96491	5.27258				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	8.51619	115.40836	8.49478				0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	91.56939	98.83767	91.34290				0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	74.98771	97.39714	74.83796				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	59.06472	100.19307	58.91820				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	11.34935	114.59979	11.31831				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	13.77007	100.55569	13.73654				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	44.36654	100.53494	44.25854				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	95.51374	100.49411	95.03158				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	22.34120	100.52625	22.28682				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	11.36507	116.99821	11.33343				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	44.63205	100.56446	44.52338				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	95.67884	100.52540	95.19571				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	22.53447	100.54276	22.47961				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C10	On 22/05/2020	Spot Bond	114.44931	11.79430	114.44931	11.76209			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	44.94435	100.59918	44.83489			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	95.89896	100.56709	95.41453			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	22.89042	100.57314	22.83469			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	95.93106	100.57316	95.44645			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	96.11584	100.58790	95.63023			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	96.34375	100.65124	95.85671			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	96.64180	100.70756	96.15298			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	10.18579	100.72887	10.16095			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	15.32498	100.67612	15.28763			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	65.36945	134.34526	65.17859			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	44.17294	108.59837	44.06721		9,600,095,908,000.00	88,400,000	54,200,000.00	
NRA018	On 30/11/2018	Spot Bond	125.30314	12.10496	125.30314	12.07264		626,515,700,000.00	5,000,000	7,500,000.00	
NRA01U	On 31/03/2013	Spot Bond	100.00000	93.22416	100.00000	93.00060			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	12.08366	134.80590	12.04931		404,417,700,000.00	3,000,000	32,500,000.00	
NRA023	On 31/05/2023	Spot Bond	171.14853	4.68190	171.14853	4.66563			0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	11.05549	135.14144	11.02417		837,876,928,000.00	6,200,000	7,100,000.00	
NTC09	On 18/04/2013	Spot Bond	101.23304	86.63163	101.23304	86.43042			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC10	On 18/04/2014	Spot Bond	101.21485	38.77821	101.21485	38.68114			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	38.66280	101.18197	38.56605			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	12.02281	101.47481	11.99330			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	26.27256	100.95122	26.20621			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	79.11731	100.91565	78.88836			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	19.37696	101.05067	19.32852			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	14.80750	100.00000	14.77084			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	14.85566	100.00000	14.81887			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	14.88455	100.00000	14.84768			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	15.57787	100.00000	15.53930			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	16.34824	100.00000	16.30775			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	21.16302	100.00000	21.11062			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	19.32950	108.19161	19.28363		30,834,608,850,000.00	285,000,000	79,786,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.60894	100.00000	5.59490			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	15.65368	104.37000	15.62305			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	22.62787	100.00000	22.57183			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.50715	100.00000	6.49104			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM02	On 13/06/2013	Spot Bond	100.19068	87.17073	100.19068	86.76274			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	100.40803	100.38733	100.14628			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	51.34715	100.00000	51.24973			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	73.20272	100.00000	73.06384			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	96.54498	100.47782	96.28907			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	42.41542	100.10564	42.31029			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	37.41102	100.09773	37.31510			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	86.06244	100.09376	85.66370			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	86.18733	100.09863	85.78799			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	60.89984	100.10500	60.70530			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	42.54540	100.10840	42.43994			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	37.40970	100.10173	37.31378			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	86.39545	100.10673	85.99512			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	60.94453	100.10663	60.74986			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	42.83593	100.11457	42.72974			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	37.40812	100.10653	37.31220			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	86.77008	100.12130	86.36796			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1F	On 15/06/2014	Spot Bond	100.12138	43.15702	100.12138	43.05004			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	37.40628	100.11212	37.31036			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	87.10306	100.13423	86.69935			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	45.34329	100.68448	45.23278			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	37.02022	116.98567	36.92509			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	30.10950	91.25497	30.04704			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.86040	40.60007	0.85953			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	5.32000	125.02793	5.34000	124.95598		119,102,542,884,920.00	387,696,031	5,501,869,931.00	
R158	On 15/09/2015	Spot Bond	124.15418	23.28656	124.15418	23.22382			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	15.36137	86.87026	15.33078			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	17.85122	130.95502	17.80105			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.29491	82.70497	8.27906			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	69.52064	107.05466	69.38590			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.34000	128.60071	7.35000	128.47330		202,300,605,939,700.00	561,390,455	9,885,650,253.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.77685	38.29047	0.77610			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.71398	36.16829	0.71333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On 31/03/2013	Spot Bond	216.91144	172.03303	216.73925	171.26959		79,823,409,920,000.00	368,000,000	842,000,000.00	
R197	On 07/12/2023	Spot Bond	0.98500	285.53534	0.98500	285.50339		148,735,000,000.00	151,000,000	108,442,543.00	
R201	On 21/12/2014	Spot Bond	5.13000	107.52924	5.14500	107.48676		11,265,426,217,080.00	195,989,516	617,264,016.00	
R202	On 07/12/2033	Spot Bond	1.81500	211.61906	1.81500	211.59058		2,076,397,570,500.00	144,020,700	943,432,797.00	
R2023	On 28/02/2023	Spot Bond	6.79000	110.35436	6.82000	110.10871		42,203,028,629,860.00	215,468,134	2,928,127,428.00	
R203	On 15/09/2017	Spot Bond	5.73000	113.37657	5.75000	113.27422		67,369,393,439,580.00	757,311,246	5,119,456,520.00	
R204	On 21/12/2018	Spot Bond	5.98000	110.93601	6.00500	110.78866		79,979,500,701,100.00	374,498,445	4,692,631,354.00	
R2048	On 28/02/2048	Spot Bond	108.88836	11.82877	108.88836	11.80040		871,691,066,051,400.00	005,365,000	4,078,519,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	40.20497	100.00000	40.10542		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.13500	102.62132	5.14500	102.59775		13,316,210,375,000.00	593,225,000	1,159,310,000.00	
R207	On 15/01/2020	Spot Bond	6.30500	105.71652	6.32500	105.58394		109,171,196,232,540.00	315,019,228	4,935,556,855.00	
R208	On 31/03/2021	Spot Bond	6.45000	104.29537	6.48000	104.08745		159,120,175,892,400.00	669,794,712	9,351,500,948.00	
R209	On 31/03/2036	Spot Bond	8.21500	82.02957	8.20500	82.09802		168,144,411,955,125.00	467,974,675	7,644,843,775.00	
R210	On 31/03/2028	Spot Bond	1.44500	164.78068	1.44500	164.76017		303,055,081,500.00	209,726,700	162,426,191.00	
R211	On 31/01/2017	Spot Bond	0.16000	114.24756	-0.16000	114.23785		(61,038,936,960.00)	381,493,356	1,017,853,054.00	
R212	On 31/01/2022	Spot Bond	0.81000	133.18240	0.81000	133.16812		1,579,568,931,000.00	950,085,100	1,539,567,933.00	
R213	On 28/02/2031	Spot Bond	7.93000	94.25901	7.92500	94.28327		88,700,818,534,250.00	185,475,225	5,543,436,225.00	
R214	On 28/02/2041	Spot Bond	84.68795	10.50720	84.68795	10.48674		668,907,863,775,795.00	898,501,071	6,722,613,671.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R223C	On 15/03/2013	Spot Bond	98.99493	91.33032	98.99493	91.10465	0.00	0	0.00			
R224C	On 15/09/2013	Spot Bond	96.64575	62.47199	96.64575	62.33607	0.00	0	0.00			
R225C	On 15/03/2014	Spot Bond	94.28171	42.86461	94.28171	42.77324	0.00	0	0.00			
R226C	On 15/09/2014	Spot Bond	91.87036	29.90724	91.87036	29.84485	0.00	0	0.00			
R227C	On 15/03/2015	Spot Bond	88.83566	21.41168	88.83566	21.36825	0.00	0	0.00			
R228C	On 15/09/2015	Spot Bond	86.87026	15.36137	86.87026	15.33078	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	84.86749	11.18455	84.86749	11.16271	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	82.70497	8.29491	82.70497	8.27906	0.00	0	0.00			
R323C	On 21/06/2013	Spot Bond	97.62766	73.76050	97.62766	73.61527	0.00	0	0.00			
R324C	On 21/12/2013	Spot Bond	95.17874	50.98057	95.17874	50.87165	0.00	0	0.00			
R325C	On 21/06/2014	Spot Bond	92.80992	35.31062	92.80992	35.23674	0.00	0	0.00			
R326C	On 21/12/2014	Spot Bond	90.60553	24.80811	90.60553	24.75723	0.00	0	0.00			
R327C	On 21/06/2015	Spot Bond	87.76872	17.88439	87.76872	17.84867	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	85.82547	12.92184	85.82547	12.89651	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	83.71772	9.50362	83.71772	9.48538	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	81.42381	7.13327	81.42381	7.11989	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	77.48625	5.73303	77.48625	5.72273	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R332C	On 21/12/2017	Spot Bond	75.13464	4.48890	75.13464	4.48104			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.66651	72.16183	3.66031			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.94176	70.13136	2.93690			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.38960	68.17127	2.38576			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.96871	66.23386	1.96562			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.76461	63.06100	1.76195			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.49606	61.24492	1.49387			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.31869	59.05342	1.31681			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.14048	57.39997	1.13890			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	0.99528	55.80907	0.99393			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.87599	54.27807	0.87483			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.77381	52.85822	0.77281			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.68831	51.49553	0.68744			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.04350	44.45722	1.04235			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.97282	43.11572	0.97178			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.91235	41.83089	0.91140			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.86040	40.60007	0.85953			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.81560	39.42073	0.81480			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R350C	On 21/12/2026	Spot Bond	38.29047	0.77685	38.29047	0.77610			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.74322	37.20704	0.74253			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.71398	36.16829	0.71333			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	44.99477	100.16140	44.88318			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	82.04176	101.36584	81.79566			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	14.28049	101.68455	14.24459			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	24.04045	100.60342	23.98190			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.33712	100.00000	2.33133			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	99.01019	100.25681	98.75830			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	90.21400	100.32689	89.77694			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	90.21477	100.32010	89.77773			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	62.71592	100.32441	62.51520			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	20.61330	101.54349	20.56155			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	84.63411	100.00000	84.50684			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	93.09537	100.26310	92.85791			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	27.21302	101.21857	27.14489			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	105.77285	5.87500	105.75584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES12	On 20/08/2015	Spot Bond	100.60466	17.51724	100.60466	17.47457			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	58.54908	101.28378	58.40242			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.27543	100.77784	8.25525			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	98.37352	100.58027	98.10757			0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	100.00000	8.18576	100.00000	8.16527			0.00	0	250,000,000.00
RESB01	On 03/06/2014	Spot Bond	100.38116	43.77644	100.38116	43.66766			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	103.47089	100.60804	103.20129			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	104.08466	100.65009	103.81335			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	34.25197	102.09902	34.16743			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	13.95680	99.79665	13.92230			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	11.69169	101.65073	11.66198			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	15.00276	101.46985	14.96470			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	15.00276	101.46985	14.96470			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	81.85074	101.38750	81.60590			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	65.35493	100.62446	65.14979			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	61.90860	100.24328	61.71060			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP012	On 10/10/2013	Spot Bond	101.50905	58.40812	101.50905	58.26153			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	14.79810	99.91990	14.76148			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	12.90456	99.90988	12.87262			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	85.41486	100.25061	85.01487			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	9.89215	100.36848	9.86757			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	53.53675	100.00000	53.40417			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	45.01516	100.51732	44.90316			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	39.30544	100.00000	39.21022			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	32.59405	100.62598	32.51465			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.24366	5.25000	100.22932			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.70217	100.00000	0.70043			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.80896	100.00000	3.79953			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	8.76397	100.00000	8.74202			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	18.26738	101.48404	18.22601			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	11.44340	115.23085	11.41482		1,175,354,670,000.00	10,200,000	5,122,000.00	
SBC2	On 28/04/2016	Spot Bond	104.86804	9.95778	104.86804	9.93823			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	14.34738	114.56238	14.31153		6,805,005,372,000.00	59,400,000	29,700,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	100.56539	12.62655	100.56539	12.59580			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	11.97062	107.95466	11.94226		6,477,279,600,000.00	60,000,000	15,000,000.00	
SBK15	On 23/01/2022	Spot Bond	101.20234	7.31923	101.20234	7.30091			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	8.28307	100.11990	8.26253			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	7.35409	101.08312	7.33550			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	7.70941	101.24095	7.69011			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	7.68730	101.21627	7.66805			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	23.45842	107.37565	23.40280		3,156,844,110,000.00	29,400,000	14,789,000.00	
SBK8	On 10/04/2013	Spot Bond	102.36256	92.39401	102.36256	92.17327		552,757,824,000.00	5,400,000	2,700,000.00	
SBK9	On 10/04/2018	Spot Bond	105.03639	11.76068	105.03639	11.73343		1,407,487,626,000.00	13,400,000	6,728,000.00	
SBK11	On 09/04/2014	Spot Bond	132.16219	43.66683	132.16219	43.54157		8,854,866,730.00	67,000	67,000.00	
SBN18	On 14/09/2013	Spot Bond	162.56493	51.47405	162.56493	51.30515			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	84.65430	155.18315	84.35955			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	24.13899	120.12124	24.07633			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	24.05872	120.50039	23.99612			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	24.01866	120.69056	23.95608			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	90.23653	143.06048	89.93077			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	12.75735	106.46393	12.72731			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN34	On 15/09/2015	Spot Bond	120.29708	24.10170	120.29708	24.03907			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	24.08164	120.39190	24.01902			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	81.65242	215.59863	81.28345			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	93.22416	100.00000	93.00060			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.95277	100.10760	8.93059			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	44.78381	99.06612	44.67384			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	30.95564	100.00010	30.87899			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	11.17692	99.81852	11.14930			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	85.47823	99.79990	85.21566			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	54.47521	100.00000	54.33880			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	12.95476	109.84578	12.92346			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	54.07515	100.78863	53.93878			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	11.68651	100.87410	11.65734			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	8.08313	99.99987	8.06312			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.28372	100.00000	1.28086			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.68978	99.99997	8.66826			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	10.15658	113.08735	10.13160			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond	109.22356	11.29156	109.22356	11.26441			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	7.09750	100.77436	7.08019			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	22.42433	100.47821	22.36978			0.00	0	12,500,000.00
SBS23	On 23/05/2017	Spot Bond	100.50480	10.27018	100.50480	10.24519			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	8.46470	100.51996	8.44411			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	10.34671	106.95022	10.32225		898,381,848,000.00	8,400,000	2,031,000.00	
SBS3	On 25/05/2026	Spot Bond	102.76906	9.47632	102.76906	9.45464			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	10.09015	104.14309	10.06681			0.00	0	220,000.00
SBS7	On 26/03/2013	Spot Bond	103.79928	98.16367	103.79928	97.91742			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	13.91936	120.54819	13.88312		482,192,760,000.00	4,000,000	1,814,000.00	
SBSI10	On 03/07/2013	Spot Bond	120.15971	82.39171	120.15971	82.20154		3,724,951,010.00	31,000	31,000.00	
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.71658	272.67152	2.70377			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.22989	123.12082	4.21870			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	10.32877	114.44000	10.29994			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.03248	100.00000	4.02250			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.22408	82.63494	0.22360			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.50451	120.42805	4.49243			0.00	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	102.27484	6.50000	102.25687			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	12.22087	100.12305	12.19056			0.00	0	1,000,000.00
SHS02	On 29/06/2013	Spot Bond	99.88484	81.10841	99.88484	80.75609			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	21.43594	99.87542	21.38293			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	10.49082	100.24421	10.46478			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	103.11523	11.70106	103.11523	11.67435			0.00	0	41,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	1.64935	100.24161	1.64525			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	105.71322	72.13740	105.71322	71.97123			0.00	0	5,000,000.00
SLI2	On 15/08/2016	Spot Bond	112.32955	17.14468	112.32955	17.10319		1,842,204,620,000.00	16,400,000	12,716,000.00	
SMF1	On 27/06/2013	Spot Bond	101.56711	78.84396	101.56711	78.68607			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	105.65786	12.86088	105.65786	12.83078		3,951,603,964,000.00	37,400,000	18,700,000.00	
SPDA1	On 21/08/2014	Spot Bond	100.80059	31.14261	100.80059	31.06662			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	11.73382	100.58343	11.70524			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	17.20821	100.81342	17.16622			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	9.46982	100.58796	9.44676			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	14.83852	107.52630	14.80349			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	19.63078	101.25454	19.58161		506,272,700,000.00	5,000,000	5,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA03	On 22/04/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
SSCP01	On 01/03/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.87417	100.41357	10.84715			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	10.45065	99.94314	10.42478			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	9.23638	101.14726	9.21327			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	9.63585	94.17275	9.61544			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	9.66652	93.82087	9.64612			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	28.42003	104.67610	28.35437			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	7.85000	101.56575	7.83221			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	10.35653	100.11486	10.33086			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	12.64466	107.35953	12.61468			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	23.81902	121.64737	23.75657			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	1.98336	105.50721	1.97855			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	10.27875	100.00000	10.25993			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN876	On 20/02/2013	Spot Bond	100.00000	96.81698	100.00000	96.56085	0.00	0	0.00	0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607	0.00	0	0.00	0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052	0.00	0	0.00	0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052	0.00	0	0.00	0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519	0.00	0	0.00	0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333	0.00	0	0.00	0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996	0.00	0	0.00	0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996	0.00	0	0.00	0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	69.18318	100.00000	69.05192	0.00	0	0.00	0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091	0.00	0	0.00	0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015	0.00	0	0.00	0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996	0.00	0	0.00	0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996	0.00	0	0.00	0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	99.38728	50.15369	99.38728	50.15367	0.00	0	0.00	0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	98.92363	99.28767	98.65815	0.00	0	0.00	0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	98.39453	99.25974	98.13195	0.00	0	0.00	0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	97.35407	99.20138	97.09715	0.00	0	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN958	On 18/02/2013	Spot Bond	99.20211	97.35405	99.20211	97.09713			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	97.09756	99.18693	96.84204			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	96.33655	99.14341	96.08512			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	95.58805	99.09929	95.34062			0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	95.34155	99.07862	95.09544			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	94.60924	99.03521	94.36700			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	90.67471	98.78368	90.45274			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
SYN971	On 20/02/2013	Spot Bond	100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111		50,900,000,000,000.00	509,000,000	203,000,000.00	
SZ18	On 30/09/2015	Spot Bond	119.55998	22.18972	119.55998	22.13266			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	11.09235	111.67266	11.06534			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	39.24887	100.00000	39.16105			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	26.43735	100.00000	26.37187			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	80.75221	100.00000	100.00000			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	80.75221	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
TFS06	On 20/03/2014	Spot Bond	104.23307	47.05594	104.23307	46.94701			0.00	0	0.00
TFS101	On 06/02/2013	Spot Bond	99.37012	50.15799	99.37012	50.15798			0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	91.56710	98.86706	91.34055			0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.66418	99.17941	100.66418	98.90887			0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	87.61592	101.16928	87.40966			0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	86.40603	101.07247	86.20561			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	18.81549	100.91059	18.76852			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	12.51910	110.02135	12.48882			0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	50.00000	100.00000	99.72678			0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	99.01257	100.30600	98.75862			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	44.63463	100.55190	44.52597			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	64.94638	100.62855	64.78816			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	6.69997	101.17076	6.68320			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	6.90597	101.20716	6.88868			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	7.94549	103.42947	7.92721			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	8.77220	100.80622	8.75033			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A5	On 18/07/2017	Spot Bond	100.83814	9.02351	100.83814	9.00099			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.65447	100.90574	2.64849			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	6.64783	100.17362	6.63135			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	6.91031	100.18041	6.89317			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.72652	100.00000	2.72042			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.34839	101.28535	7.32998			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	9.47550	100.89554	9.45185			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.29279	101.45249	8.27200			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	10.30802	101.00134	10.28227			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	12.16266	102.14068	12.13196			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	13.78240	101.44362	13.74783			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	12.10407	101.20953	12.07377			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.08113	101.06155	6.06593			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.54538	101.14347	6.52900			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.59102	105.45079	6.57391		1,054,507,900,000.00	10,000,000	5,000,000.00	
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.47174	101.30716	7.45302			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	7.88255	101.37985	7.86279			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	12.20313	102.14790	12.17234			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A1	On 18/07/2016	Spot Bond	101.15653	11.82835	101.15653	11.79875			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	14.96041	101.18212	14.92297			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	12.05655	101.20040	12.02637			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	6.69925	101.18212	6.68248			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	6.80226	101.20040	6.78522			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	6.85374	101.20953	6.83658			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	11.90443	101.17116	11.87464			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	12.05655	101.20040	12.02637			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.57893	101.30089	12.54742			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.36812	101.30089	7.34967			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.57893	101.30089	12.54742			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	13.33731	101.44699	13.30386			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	8.39425	101.48350	8.37319			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	13.28996	101.43786	13.25663			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	17.05692	102.16719	17.01386			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	12.46401	102.21271	12.43253			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	17.19736	102.19450	17.15394			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL13	On 31/12/2013	Spot Bond	99.87885	59.83430	99.87885	59.68629			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	26.17836	111.48563	26.11471		512,833,898,000.00	4,600,000	2,381,000.00	
TL20	On 22/02/2020	Spot Bond	102.36770	6.36457	102.36770	6.35232			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	11.58569	111.51511	11.55737		232,709,731,548,000.00	086,800,000	995,421,000.00	
TN20	On 17/09/2020	Spot Bond	120.69176	12.73597	120.69176	12.70279		92,782,871,174,019.10	768,758,954	315,978,554.00	
TN23	On 06/11/2023	Spot Bond	122.92168	11.27124	122.92168	11.24144		32,889,564,876,909.40	267,565,208	134,165,208.00	
TN25	On 19/08/2025	Spot Bond	112.54971	12.84458	112.54971	12.81345		63,860,705,454,000.00	567,400,000	177,700,000.00	
TN27	On 14/11/2027	Spot Bond	105.64973	10.30513	105.64973	10.28100		2,176,384,438,000.00	20,600,000	9,325,000.00	
TORQ1	On 15/04/2022	Spot Bond	100.66243	6.20548	100.66243	6.19036			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	6.35089	100.67816	6.33541			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	6.53501	100.69808	6.51908			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	6.55438	100.70018	6.53841			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	7.46418	100.79857	7.44597			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	12.67830	101.00182	12.64732			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	19.97144	101.21676	19.92145			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	8.99759	101.26720	8.97506			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.84512	101.29746	7.82547		33,893,117,141,400.00	334,590,000	66,200,000.00	
TR30	On 31/12/2099	Spot Bond	10.00000	100.23739	10.00000	100.20768			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR31	On 31/12/2099	Spot Bond	9.75000	100.23147	9.75000	100.20251			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.23133	100.00000	10.20212			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	50.00001	100.00000	50.00000			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	93.18919	98.80121	92.95471			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	81.61604	97.87620	81.43781			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	72.45489	99.82860	72.31159			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	99.36331	50.15969	99.36331	50.15968			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	77.08321	97.76060	76.92439			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	100.00000	66.84982	100.00000	100.00000			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	100.00000	50.19026	100.00000	100.00000			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	13.46273	120.75743	13.42764			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	38.82869	101.23503	38.73148			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	12.78827	101.32511	12.75622			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	21.68882	101.70719	21.63429			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR40	On 10/09/2017	Spot Bond	110.55481	14.87501	110.55481	14.83888			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	54.76534	100.00000	54.62820			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	54.98549	100.00000	54.84780			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	55.05887	100.00000	54.92100			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	18.71688	100.80302	21.78664			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	11.58730	100.83292	12.82313			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	8.61526	100.83423	9.10850			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	100.18539	100.00000	99.92584			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	99.69794	100.36906	99.43875			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	11.79148	128.75000	11.76478			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	16.20287	121.77342	16.16035		23,039,531,064,000.00	189,200,000	94,604,000.00	
WS05	On 01/08/2018	Spot Bond	243.55465	4.06332	243.55465	4.04515		14,613,279,000,000.00	60,000,000	30,000,000.00	
WSP1	On 28/05/2015	Spot Bond	107.94222	22.47586	107.94222	22.42233		0.00	0	0.00	
WSP2	On 28/05/2017	Spot Bond	110.97172	11.72887	110.97172	11.70030		17,755,475,200,000.00	160,000,000	80,000,000.00	
WSP3	On 28/05/2019	Spot Bond	113.15781	9.83005	113.15781	9.80573		0.00	0	0.00	
WSP4	On 28/05/2020	Spot Bond	112.59168	9.68287	112.59168	9.65901		0.00	0	0.00	
WSP5	On 28/05/2021	Spot Bond	113.82178	9.51101	113.82178	9.48736		478,051,476,000.00	4,200,000	1,600,000.00	
Z006	On 31/08/2013	Spot Bond	96.69614	64.53450	96.69614	64.39403		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z009	On 30/11/2013	Spot Bond	95.45272	53.24271	95.45272	53.12869			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	17.56194	87.68655	17.52670			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	41.57466	93.89641	41.48683			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	34.62692	92.71091	34.55413			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	14.43944	86.49267	14.41095			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	25.84321	90.84932	25.78980			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	17.53033	87.67412	17.49516			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.14018	67.16812	2.13676			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.46912	100.00000	8.45305			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03410	100.00000	0.03404			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.46912	100.00000	8.45305			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	22.69229	100.00000	22.64924			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	23.21535	100.00000	23.17130			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	21.76376	100.00000	21.72247			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	21.76376	100.00000	21.72247			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	20.63675	100.00000	20.59760			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	20.63675	100.00000	20.59760			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA013	On 18/06/2015	Spot Bond	100.00000	19.53097	100.00000	19.49392			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	19.53097	100.00000	19.49392			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	18.37944	100.00000	18.34457			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	18.37944	100.00000	18.34457			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	17.32867	100.00000	17.29579			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	17.32867	100.00000	17.29579			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	16.30698	100.00000	16.27604			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	16.30698	100.00000	16.27604			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	15.43320	100.00000	15.40392			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	14.60625	100.00000	14.57854			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	10.92329	100.00000	10.90257			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	10.31837	100.00000	10.29880			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	9.71001	100.00000	9.69159			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	9.71001	100.00000	9.69159			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	9.18972	100.00000	9.17228			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.68080	100.00000	8.66434			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.16899	100.00000	8.15349			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for j-Bonds :</b>									1,015,633,607,482,970.00	1,711,685,313	92 633 196 472.00
<b>Grand Total:</b>									15,654,314,992,280.00	11,921,185	92 635 004 360.00