



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 11/02/2013

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	8.96270	8.96270	8.92370	8.92370		11.65	126,777,391.50	14,145	310,394.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	0.28120	0.00028	0.31190	0.00031	0.281	22.21	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	2,037.58120	2.03758	2,076.61190	2.07661	2,037.581	22.21	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	2.84330	0.00284	3.27160	0.00327	2.843	19.07	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,240.14330	1.24014	1,279.57160	1.27957	1,240.143	19.07	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	1.15070	0.00115	1.51560	0.00152	1.151	20.83	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,588.45070	1.58845	1,627.81560	1.62782	1,588.451	20.83	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	0.49760	0.00050	0.60190	0.00060	0.498	21.98	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,887.79760	1.88780	1,926.90190	1.92690	1,887.798	21.98	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	18.03420	0.01803	17.93620	0.01794	18.034	15.24	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	605.33420	0.60533	644.23620	0.64424	605.334	15.24	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	15.58060	0.01558	15.61420	0.01561	15.581	15.58	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	652.88060	0.65288	691.91420	0.69191	652.881	15.58	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	5.04360	0.00504	5.39560	0.00540	5.044	18.07	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,042.34360	1.04234	1,081.69560	1.08170	1,042.344	18.07	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	27.68960	0.02769	26.94150	0.02694	27.690	14.26	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	474.98960	0.47499	513.24150	0.51324	474.990	14.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	24.42860		0.02443	23.92030	0.02392	24.429	14.54	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	511.72860		0.51173	550.22030	0.55022	511.729	14.54	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	20.95140		0.02095	20.67750	0.02068	20.951	14.89	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	558.25140		0.55825	596.97750	0.59698	558.251	14.89	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	40.47170		0.04047	38.25540	0.03826	40.472	13.63	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	377.77170		0.37777	414.55540	0.41456	377.772	13.63	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	37.74040		0.03774	35.76080	0.03576	37.740	13.74	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	395.04040		0.39504	432.06080	0.43206	395.040	13.74	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	33.99350		0.03399	32.32910	0.03233	33.993	13.91	0.00	0	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	421.29350		0.42129	458.62910	0.45863	421.293	13.91	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	81.39240		0.08139	75.23950	0.07524	81.392	12.50	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	218.69240		0.21869	251.53950	0.25154	218.692	12.50	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	57.44340		0.05744	53.66540	0.05367	57.443	13.06	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	294.74340		0.29474	329.96540	0.32997	294.743	13.06	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	48.21350		0.04821	45.30250	0.04530	48.214	13.35	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	335.51350		0.33551	371.60250	0.37160	335.513	13.35	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	114.55570		0.11456	104.98220	0.10498	114.556	11.93	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	151.85570		0.15186	181.28220	0.18128	151.856	11.93	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	107.07270		0.10707	98.27580	0.09828	107.073	12.04	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	164.37270		0.16437	194.57580	0.19458	164.373	12.04	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	96.67490		0.09667	88.95500	0.08896	96.675	12.21	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	183.97490		0.18397	215.25500	0.21526	183.975	12.21	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	225.35200		0.22535	203.29140	0.20329	225.352	11.66	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	62.65200		0.06265	79.59140	0.07959	62.652	11.66	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	192.36030		0.19236	172.70340	0.17270	192.360	11.65	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	79.66030		0.07966	99.00340	0.09900	79.660	11.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	162.31570		0.16232	145.05370	0.14505	162.316	11.65	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	99.61570		0.09962	121.35370	0.12135	99.616	11.65	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	299.44010		0.29944	272.77440	0.27277	299.440	11.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	36.74010		0.03674	49.07440	0.04907	36.740	11.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	261.11940		0.26112	236.70420	0.23670	261.119	11.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	48.41940		0.04842	63.00420	0.06300	48.419	11.66	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Call	246.49250		0.24649	223.00990	0.22301	246.493	11.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	53.79250		0.05379	69.30990	0.06931	53.793	11.66	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	472.66970		0.47267	438.85040	0.43885	472.670	11.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	9.96970		0.00997	15.15040	0.01515	9.970	11.67	0.00	0	4,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	382.65290		0.38265	351.98220	0.35198	382.653	11.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	19.95290		0.01995	28.28220	0.02828	19.953	11.67	0.00	0	18,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	340.04740		0.34005	311.28410	0.31128	340.047	11.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	27.34740		0.02735	37.58410	0.03758	27.347	11.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	863.60750		0.86361	825.14730	0.82515	863.608	13.50	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	0.90750		0.00091	1.44730	0.00145	0.908	13.50	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	665.78000		0.66578	628.34190	0.62834	665.780	12.58	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	3.08000		0.00308	4.64190	0.00464	3.080	12.58	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	568.28190		0.56828	531.86420	0.53186	568.282	12.13	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	5.58190		0.00558	8.16420	0.00816	5.582	12.13	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,062.97580		1.06298	1,024.16090	1.02416	1,062.976	14.49	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	0.27580		0.00028	0.46090	0.00046	0.276	14.49	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,013.06990		1.01307	974.30610	0.97431	1,013.070	14.24	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	0.36990		0.00037	0.60610	0.00061	0.370	14.24	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	963.19600		0.96320	924.49730	0.92450	963.196	13.98	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	0.49600		0.00050	0.79730	0.00080	0.496	13.98	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Call	1,812.70350		1.81270	0.00000	0.00000	1,812.704	18.34	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Put	0.00350		0.00000	0.00000	0.00000	0.004	18.34	0.00	1	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.06960		9.06960	9.03030	9.03030		13.03	11,337,000.00	1,250	73,987.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	32.36990		0.03237	0.00000	0.00000	32.370	20.27	32.37	1	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,812.76990		1.81277	0.00000	0.00000	1,812.770	20.27	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	28.06640		0.02807	0.00000	0.00000	28.066	20.79	28.07	1	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,958.46640		1.95847	0.00000	0.00000	1,958.466	20.79	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	112.28330		0.11228	107.83880	0.10784	112.283	15.56	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	742.68330		0.74268	777.53880	0.77754	742.683	15.56	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	92.63100		0.09263	89.30170	0.08930	92.631	16.18	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	873.03100		0.87303	909.00170	0.90900	873.031	16.18	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	77.08720		0.07709	74.59120	0.07459	77.087	16.80	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	1,007.48720		1.00749	1,044.29120	1.04429	1,007.487	16.80	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	306.87460		0.30687	290.37630	0.29038	306.875	12.94	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	237.27460		0.23727	260.07630	0.26008	237.275	12.94	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	196.19250		0.19619	186.55270	0.18655	196.193	13.98	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	426.59250		0.42659	456.25270	0.45625	426.593	13.98	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	169.66600		0.16967	161.72530	0.16173	169.666	14.36	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	500.06600		0.50007	531.42530	0.53143	500.066	14.36	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	454.31880		0.45432	429.85530	0.42986	454.319	12.44	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	124.71880		0.12472	139.55530	0.13956	124.719	12.44	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	447.86260		0.44786	423.70480	0.42370	447.863	12.46	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	128.26260		0.12826	143.40480	0.14340	128.263	12.46	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	441.46910		0.44147	417.61610	0.41762	441.469	12.48	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	131.86910		0.13187	147.31610	0.14732	131.869	12.48	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	1,870.99410		1.87099	0.00000	0.00000	1,870.994	15.78	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	1.39410		0.00139	0.00000	0.00000	1.394	15.78	1.39	1	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	631.95530		0.63196	601.17050	0.60117	631.955	12.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	62.35530		0.06236	70.87050	0.07087	62.355	12.33	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.18270		9.18270	9.14330	9.14330		14.10	0.00	0	26,306.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	203.56450		0.20356	196.66680	0.19667	203.565	16.35	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	920.86450		0.92086	953.36680	0.95337	920.864	16.35	0.00	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	10.20	Call	158.63050		0.15863	153.64550	0.15365	158.630	17.31	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,175.93050		1.17593	1,210.34550	1.21035	1,175.931	17.31	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	256.29190		0.25629	246.90650	0.24691	256.292	15.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	713.59190		0.71359	743.60650	0.74361	713.592	15.50	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	253.94630		0.25395	244.69170	0.24469	253.946	15.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	721.24630		0.72125	751.39170	0.75139	721.246	15.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	251.64780		0.25165	242.50170	0.24250	251.648	15.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	728.94780		0.72895	759.20170	0.75920	728.948	15.56	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	612.92860		0.61293	589.20930	0.58921	612.929	12.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	180.22860		0.18023	195.90930	0.19591	180.229	12.90	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	336.98470		0.33698	323.95540	0.32396	336.985	14.58	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	504.28470		0.50428	530.65540	0.53066	504.285	14.58	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	321.17240		0.32117	308.82710	0.30883	321.172	14.74	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	538.47240		0.53847	565.52710	0.56553	538.472	14.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	1,892.88750		1.89289	0.00000	0.00000	1,892.888	15.48	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	10.18750		0.01019	0.00000	0.00000	10.188	15.48	10.19	1	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.28790		9.28790	9.24810	9.24810		14.80	185,758.00	20	11,667.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	162.82010		0.16282	160.07970	0.16008	162.820	19.41	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,874.92010		1.87492	1,911.97970	1.91198	1,874.920	19.41	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	534.85050		0.53485	517.64410	0.51764	534.851	14.54	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	446.95050		0.44695	469.54410	0.46954	446.951	14.54	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	370.66740		0.37067	359.62310	0.35962	370.667	15.86	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	772.76740		0.77277	801.52310	0.80152	772.767	15.86	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	250.44370		0.25044	244.21950	0.24422	250.444	17.48	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,232.54370		1.23254	1,266.11950	1.26612	1,232.544	17.48	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	635.25910		0.63526	614.78770	0.61479	635.259	13.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	325.25910		0.32526	344.58770	0.34459	325.259	13.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	624.43460		0.62443	604.30380	0.60430	624.435	14.00	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
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	336.53460		0.33653	356.20380	0.35620	336.535	14.00	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	611.04020		0.61104	591.33720	0.59134	611.040	14.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	351.04020		0.35104	371.13720	0.37114	351.040	14.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	764.22000		0.76422	737.25740	0.73726	764.220	13.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	226.32000		0.22632	239.15740	0.23916	226.320	13.53	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	674.95250		0.67495	653.25810	0.65326	674.953	13.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	287.05250		0.28705	305.15810	0.30516	287.053	13.73	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	660.45610		0.66046	639.20360	0.63920	660.456	13.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	300.45610		0.30046	319.00360	0.31900	300.456	13.80	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	1,910.90200		1.91090	0.00000	0.00000	1,910.902	15.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	23.00200		0.02300	0.00000	0.00000	23.002	15.00	23.00	1	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,352.18910		1.35219	1,317.48230	1.31748	1,352.189	13.88	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	64.28910		0.06429	69.38230	0.06938	64.289	13.88	0.00	0	100.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.50210		9.50210	9.46150	9.46150		15.45	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,260.35040		1.26035	1,242.34590	1.24235	1,260.350	14.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	308.25040		0.30825	330.84590	0.33085	308.250	14.00	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	757.91890		0.75792	743.33310	0.74333	757.919	15.65	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	855.81890		0.85582	881.83310	0.88183	855.819	15.65	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,675.27850		1.67528	1,650.45440	1.65045	1,675.279	14.32	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	173.17850		0.17318	188.95440	0.18895	173.178	14.32	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,331.53800		1.33154	1,309.88340	1.30988	1,331.538	14.06	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	279.43800		0.27944	298.38340	0.29838	279.438	14.06	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,295.69690		1.29570	1,274.35960	1.27436	1,295.697	14.03	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	293.59690		0.29360	312.85960	0.31286	293.597	14.03	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.26300		10.26300	10.22390	10.22390		17.39	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,655.74560		1.65575	1,624.41570	1.62442	1,655.746	15.43	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	542.74560		0.54275	550.51570	0.55052	542.746	15.43	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,627.28100		1.62728	1,595.41180	1.59541	1,627.281	15.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	564.28100		0.56428	571.51180	0.57151	564.281	15.47	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,599.30270		1.59930	1,570.84490	1.57084	1,599.303	15.51	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	586.30270		0.58630	596.94490	0.59694	586.303	15.51	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.96270		8.96270	8.92370	8.92370		11.65	0.00	0	1,546.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	30,738.75610		0.30739	28,028.89700	0.28029	30,738.756	11.66	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	3,468.75610		0.03469	4,658.89700	0.04659	3,468.756	11.66	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	26,858.71810		0.26859	24,371.22910	0.24371	26,858.718	11.66	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	4,588.71810		0.04589	6,001.22910	0.06001	4,588.718	11.66	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	26,111.94110		0.26112	23,670.42430	0.23670	26,111.941	11.66	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	4,841.94110		0.04842	6,300.42430	0.06300	4,841.941	11.66	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	25,375.38710		0.25375	22,980.35990	0.22980	25,375.387	11.66	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	5,105.38710		0.05105	6,610.35990	0.06610	5,105.387	11.66	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	10,707.27500		0.10707	9,827.58150	0.09828	10,707.275	12.04	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	16,437.27500		0.16437	19,457.58150	0.19458	16,437.275	12.04	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.06960		9.06960	9.03030	9.03030		13.03	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	44,786.25960		0.44786	42,370.48200	0.42370	44,786.260	12.46	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	12,826.25960		0.12826	14,340.48200	0.14340	12,826.260	12.46	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	44,146.90580		0.44147	41,761.60700	0.41762	44,146.906	12.48	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	13,186.90580		0.13187	14,731.60700	0.14732	13,186.906	12.48	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	45,431.87810		0.45432	42,985.53500	0.42986	45,431.878	12.44	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	12,471.87810		0.12472	13,955.53500	0.13956	12,471.878	12.44	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.18270		9.18270	9.14330	9.14330		14.10	0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	52,805.67000		0.52806	50,709.81570	0.50710	52,805.670	13.30	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	24,535.67000		0.24536	26,379.81570	0.26380	24,535.670	13.30	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	52,278.69760		0.52279	50,200.85240	0.50201	52,278.698	13.32	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	25,008.69760		0.25009	26,870.85240	0.26871	25,008.698	13.32	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	53,337.17710		0.53337	51,223.50150	0.51224	53,337.177	13.27	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	24,067.17710		0.24067	25,893.50150	0.25894	24,067.177	13.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 18/03/2013	Foreign Exchange Future			14.05510		14.05510	14.08400	14.08400		10.21	421,653.00	30	8,278.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	724.39810		0.72440	754.29060	0.75429	724.398	10.30	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	9.29810		0.00930	10.29060	0.01029	9.298	10.30	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	714.68580		0.71469	744.59280	0.74459	714.686	10.25	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	9.58580		0.00959	10.59280	0.01059	9.586	10.25	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	705.23010		0.70523	735.13050	0.73513	705.230	10.24	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	10.13010		0.01013	11.13050	0.01113	10.130	10.24	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	71.27890		0.07128	82.74060	0.08274	71.279	11.25	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	416.17890		0.41618	398.74060	0.39874	416.179	11.25	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	549.56610		0.54957	578.81250	0.57881	549.566	10.24	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	24.46610		0.02447	24.81250	0.02481	24.466	10.24	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	407.21180		0.40721	434.30610	0.43431	407.212	10.23	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	52.11180		0.05211	50.30610	0.05031	52.112	10.23	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	264.76910		0.26477	286.89920	0.28690	264.769	10.22	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	109.66910		0.10967	102.89920	0.10290	109.669	10.22	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.21670		14.21670	14.24620	14.24620		11.38	0.00	0	3,860.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	200.43740		0.20044	206.81360	0.20681	200.437	12.82	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	783.73740		0.78374	760.61360	0.76061	783.737	12.82	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	117.54680		0.11755	121.50310	0.12150	117.547	13.91	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,200.84680		1.20085	1,175.30310	1.17530	1,200.847	13.91	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	328.73170		0.32873	339.65160	0.33965	328.732	11.71	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	452.03170		0.45203	433.45160	0.43345	452.032	11.71	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	308.00080		0.30800	318.21550	0.31822	308.001	11.86	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	491.30080		0.49130	472.01550	0.47202	491.301	11.86	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	235.14410		0.23514	242.78600	0.24279	235.144	12.46	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	668.44410		0.66844	646.58600	0.64659	668.444	12.46	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	607.41170		0.60741	628.04290	0.62804	607.412	10.92	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	180.71170		0.18071	171.84290	0.17184	180.712	10.92	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	601.02680		0.60103	621.51900	0.62152	601.027	10.93	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	184.32680		0.18433	175.31900	0.17532	184.327	10.93	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	594.68420		0.59468	615.04260	0.61504	594.684	10.94	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	187.98420		0.18798	178.84260	0.17884	187.984	10.94	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,223.42690		2.22343	2,253.25760	2.25326	2,223.427	13.88	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	6.72690		0.00673	7.05760	0.00706	6.727	13.88	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,249.48790		1.24949	1,278.35250	1.27835	1,249.488	11.09	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	32.78790		0.03279	32.15250	0.03215	32.788	11.09	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.38890		14.38890	14.41890	14.41890		11.81	0.00	0	500.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	399.24090		0.39924	419.82870	0.41983	399.241	12.53	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	760.34090		0.76034	750.92870	0.75093	760.341	12.53	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	396.34700		0.39635	416.81110	0.41681	396.347	12.55	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	767.44700		0.76745	757.91110	0.75791	767.447	12.55	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	402.15890		0.40216	422.87070	0.42287	402.159	12.51	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	753.25890		0.75326	743.97070	0.74397	753.259	12.51	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.54990		14.54990	14.57970	14.57970		12.24	0.00	0	3.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	530.06770		0.53007	552.06750	0.55207	530.068	12.88	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	880.16770		0.88017	872.36750	0.87237	880.168	12.88	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	527.05760		0.52706	548.95620	0.54896	527.058	12.90	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	887.15760		0.88716	879.25620	0.87926	887.158	12.90	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	533.09310		0.53309	555.19940	0.55520	533.093	12.86	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	873.19310		0.87319	865.49940	0.86550	873.193	12.86	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09610		0.09610	0.09610	0.09610		20.25	0.00	0	24,061.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	652.82590		0.00653	655.33250	0.00655	652.826	20.00	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	42.82590		0.00043	45.33250	0.00045	42.826	20.00	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	97.99080		0.00098	99.89540	0.00100	97.991	20.25	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	487.99080		0.00488	489.89540	0.00490	487.991	20.25	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	7.57610		0.00008	8.05380	0.00008	7.576	22.72	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 18/03/2013	Foreign Exchange Future	0.11	Put	1,397.57610		0.01398	1,398.05380	0.01398	1,397.576	22.72		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09730		0.09730	0.09730	0.09730		18.78		0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	865.09700		0.00865	864.83790	0.00865	865.097	18.37		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	135.09700		0.00135	134.83790	0.00135	135.097	18.37		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	307.36870		0.00307	305.93650	0.00306	307.369	18.78		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	577.36870		0.00577	575.93650	0.00576	577.369	18.78		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	98.67090		0.00099	97.87350	0.00098	98.671	20.65		0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,368.67090		0.01369	1,367.87350	0.01368	1,368.671	20.65		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.98320		11.98320	11.95290	11.95290		11.87		20,095,826.40	1,677	32,682.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	987.12800		0.98713	958.49900	0.95850	987.128	13.69		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	3.92800		0.00393	5.59900	0.00560	3.928	13.69		0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	977.24650		0.97725	948.66910	0.94867	977.246	13.63		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	4.04650		0.00405	5.76910	0.00577	4.046	13.63		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	29.23060		0.02923	32.43160	0.03243	29.231	14.16		0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	686.03060		0.68603	719.53160	0.71953	686.031	14.16		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	1,016.79490		1.01679	988.02100	0.98802	1,016.795	13.88		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	3.59490		0.00359	5.12100	0.00512	3.595	13.88		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	997.01330		0.99701	968.33460	0.96833	997.013	13.75		0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	3.81330		0.00381	5.43460	0.00543	3.813	13.75		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.13280		12.13280		12.10270	12.10270			12.81		982,756.80	81	32,788.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	947.65500		0.94766	927.80290	0.92780	947.655	11.92		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	54.85500		0.05486	65.10290	0.06510	54.855	11.92		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	939.06480		0.93906	919.33930	0.91934	939.065	11.91		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	56.26480		0.05626	66.63930	0.06664	56.265	11.91		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	930.50460		0.93050	910.90610	0.91091	930.505	11.91		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	57.70460		0.05770	68.20610	0.06821	57.705	11.91		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.29110		12.29110	12.26090	12.26090		13.41		0.00	0	14,970.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	523.34730		0.52335	517.93510	0.51794	523.347	13.32		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	482.24730		0.48225	507.03510	0.50704	482.247	13.32	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	482.87980		0.48288	478.90850	0.47891	482.880	13.51	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	541.77980		0.54178	568.00850	0.56801	541.780	13.51	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	326.55150		0.32655	325.06700	0.32507	326.552	14.55	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	885.45150		0.88545	914.16700	0.91417	885.451	14.55	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	645.92240		0.64592	637.93790	0.63794	645.922	12.87	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	344.82240		0.34482	367.03790	0.36704	344.822	12.87	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	640.77190		0.64077	632.89760	0.63290	640.772	12.89	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	349.67190		0.34967	371.99760	0.37200	349.672	12.89	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	635.65380		0.63565	627.89230	0.62789	635.654	12.91	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	354.55380		0.35455	376.99230	0.37699	354.554	12.91	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.43860		12.43860	12.40760	12.40760		13.92	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,372.16080		1.37216	1,351.72230	1.35172	1,372.161	12.59	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	133.56080		0.13356	144.12230	0.14412	133.561	12.59	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,187.72020		1.18772	1,170.10850	1.17011	1,187.720	12.72	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	192.12020		0.19212	205.50850	0.20551	192.120	12.72	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,151.64070		1.15164	1,134.63060	1.13463	1,151.641	12.74	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	206.04070		0.20604	220.03060	0.22003	206.041	12.74	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,116.22480		1.11622	1,099.81650	1.09982	1,116.225	12.77	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	220.62480		0.22062	235.21650	0.23522	220.625	12.77	0.00	0	0.00
2025	On 07/02/2013	Bond Future			113.03384		113.03384	113.03384	113.03384			0.00	0	0.00
2025	On 02/05/2013	Bond Future			114.10577		114.10577	114.10912	114.10912			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	692.10000		0.69210	695.45000	0.69545	692.100		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			111.40254		111.40254	111.40254	111.40254			0.00	0	0.00
2038	On 02/05/2013	Bond Future			112.54735		112.54735	112.33141	112.33141			0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Call	942.87000		0.94287	726.93000	0.72693	942.870		0.00	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	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2050	On 07/02/2013	Bond Future			118.21532		118.21532	118.21532	118.21532				0.00	0	0.00
2050	On 02/05/2013	Bond Future			119.66142		119.66142	119.35954	119.35954				0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	2,063.60000		2.06360	1,761.72000	1.76172	2,063.600			0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL7T	On 02/05/2013	Index Future			495.55300		495.55300	495.86600	495.86600				0.00	0	12.00
AL7T	On 01/08/2013	Index Future			502.05700		502.05700	502.36800	502.36800				0.00	0	0.00
AL7T	On 07/11/2013	Index Future			509.17700		509.17700	509.49100	509.49100				0.00	0	0.00
ALBI	On 02/05/2013	Index Future			441.10700		441.10700	441.51200	441.51200				0.00	0	913.00
ALBI	On 01/08/2013	Index Future			446.89700		446.89700	447.30100	447.30100				0.00	0	79.00
ALBI	On 07/11/2013	Index Future			453.23400		453.23400	453.64300	453.64300				0.00	0	85.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.18360		9.18360	9.19180	9.19180		8.23	4,867,308.00	530		11,340.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	675.15030		0.67515	683.75290	0.68375	675.150	11.24		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	1.55030		0.00155	1.95290	0.00195	1.550	11.24		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	865.68870		0.86569	874.08900	0.87409	865.689	12.77		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	0.68870		0.00069	0.88900	0.00089	0.689	12.77		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	815.84360		0.81584	824.28300	0.82428	815.844	12.37		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	0.84360		0.00084	1.08300	0.00108	0.844	12.37		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	766.03970		0.76604	774.52680	0.77453	766.040	11.97		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	1.03970		0.00104	1.32680	0.00133	1.040	11.97		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.23380		9.23380	9.24170	9.24170				0.00	0	11,080.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	493.80000		0.49380	501.70000	0.50170	493.800			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	483.80000		0.48380	491.70000	0.49170	483.800			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	473.80000		0.47380	481.70000	0.48170	473.800		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.28970		9.28970	9.29620	9.29620		10.29	0.00	0	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	516.46840		0.51647	523.32670	0.52333	516.468	9.99	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	126.76840		0.12677	127.12670	0.12713	126.768	9.99	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	509.69850		0.50970	516.50820	0.51651	509.698	10.00	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	129.99850		0.13000	130.30820	0.13031	129.999	10.00	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	289.07700		0.28908	293.38400	0.29338	289.077	10.29	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	299.37700		0.29938	297.18400	0.29718	299.377	10.29	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	589.04080		0.58904	596.14500	0.59614	589.041	10.01	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	99.34080		0.09934	99.94500	0.09995	99.341	10.01	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	523.29230		0.52329	530.19580	0.53020	523.292	9.99	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	123.59230		0.12359	123.99580	0.12400	123.592	9.99	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.34100		9.34100	9.34560	9.34560		10.83	0.00	0	610.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	323.60130		0.32360	326.18530	0.32619	323.601	11.09	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	442.60130		0.44260	440.58530	0.44059	442.601	11.09	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	320.12290		0.32012	322.67510	0.32268	320.123	11.12	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	449.12290		0.44912	447.07510	0.44708	449.123	11.12	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	316.68720		0.31669	319.20440	0.31920	316.687	11.14	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	455.68720		0.45569	453.60440	0.45360	455.687	11.14	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.77110		9.77110	9.76570	9.76570		12.88	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,589.92290		2.58992	2,586.22800	2.58623	2,589.923	12.81	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	68.82290		0.06882	70.52800	0.07053	68.823	12.81	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,544.45700		2.54446	2,540.80140	2.54080	2,544.457	12.78	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	73.35700		0.07336	75.10140	0.07510	73.357	12.78	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,499.22390		2.49922	2,495.60630	2.49561	2,499.224	12.75	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	78.12390		0.07812	79.90630	0.07991	78.124	12.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.88920		8.88920	8.90330	8.90330		10.58	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	281.64220		0.28164	295.38340	0.29538	281.642	10.83	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	32.44220		0.03244	32.08340	0.03208	32.442	10.83	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	273.64470		0.27364	287.31380	0.28731	273.645	10.82	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	34.44470		0.03444	34.01380	0.03401	34.445	10.82	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	265.74310		0.26574	279.33490	0.27933	265.743	10.81	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	36.54310		0.03654	36.03490	0.03603	36.543	10.81	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.97830		8.97830	8.99260	8.99260		12.38	224,457.50	25	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	275.67630		0.27568	283.04860	0.28305	275.676	12.34	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	237.37630		0.23738	230.44860	0.23045	237.376	12.34	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	270.72660		0.27073	277.99210	0.27799	270.727	12.35	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	242.42660		0.24243	235.39210	0.23539	242.427	12.35	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	265.84160		0.26584	273.00040	0.27300	265.842	12.36	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	247.54160		0.24754	240.40040	0.24040	247.542	12.36	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.10750		0.10750	0.09690	0.09690			0.00	0	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.04990		0.04990	0.04560	0.04560			0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.01440		0.01440	-0.01360	-0.01360			0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.10260		0.10260	0.12360	0.12360			0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.06910		0.06910	0.06110	0.06110			0.00	0	67,300.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.04940		0.04940	0.04270	0.04270			0.00	0	70,400.00
CF CANDO CACS	On 26/02/2013	Can-Do Future			2,339.33170	2,339.33170	3,562.28060	3,562.28060				0.00	0	40.00
CF CANDO CACT	On 26/02/2013	Can-Do Future			10,000.00000	10,000.00000	7,516.14730	7,516.14730				0.00	0	0.00
CF CANDO CACU	On 26/02/2013	Can-Do Future			0.02700	0.02700	0.02430	0.02430				0.00	0	88,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.08980		0.08980	0.08410	0.08410			0.00	0	5,000.00
CF CANDO CACW	On 26/02/2013	Can-Do Future			0.04700		0.04700	0.04620	0.04620			0.00	0	34,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.75450		9.75450	9.73170	9.73170		11.15	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	620.11820		0.62012	601.80660	0.60181	620.118	11.98	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	5.61820		0.00562	10.10660	0.01011	5.618	11.98	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	610.33220		0.61033	592.17950	0.59218	610.332	11.90	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	5.83220		0.00583	10.47950	0.01048	5.832	11.90	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	600.55580		0.60056	582.56760	0.58257	600.556	11.82	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	6.05580		0.00606	10.86760	0.01087	6.056	11.82	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.88160		9.88160	9.85850	9.85850		12.81	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	478.27900		0.47828	484.04410	0.48404	478.279	12.20	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	136.67900		0.13668	165.54410	0.16554	136.679	12.20	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	471.86690		0.47187	477.87820	0.47788	471.867	12.22	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	140.26690		0.14027	169.37820	0.16938	140.267	12.22	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	465.51340		0.46551	471.76890	0.47177	465.513	12.23	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	143.91340		0.14391	173.26890	0.17327	143.913	12.23	0.00	0	0.00
DAAD	On 12/02/2013	Any day expiry			9.16640		9.16640	9.17400	9.17400		7.62	0.00	1,000	0.00
DAAD	On 12/02/2013	Any day expiry	8.84	Call	326.43110		0.32643	334.10890	0.33411	326.431	22.53	0.00	0	0.00
DAAD	On 12/02/2013	Any day expiry	8.84	Put	0.03110		0.00003	0.10890	0.00011	0.031	22.53	0.00	0	0.00
DAAD	On 12/02/2013	Any day expiry	8.85	Call	316.43400		0.31643	324.12530	0.32413	316.434	22.05	0.00	0	0.00
DAAD	On 12/02/2013	Any day expiry	8.85	Put	0.03400		0.00003	0.12530	0.00013	0.034	22.05	0.00	0	0.00
DAAD	On 12/02/2013	Any day expiry	8.86	Call	306.43730		0.30644	314.14450	0.31414	306.437	21.57	0.00	0	0.00
DAAD	On 12/02/2013	Any day expiry	8.86	Put	0.03730		0.00004	0.14450	0.00014	0.037	21.57	0.00	0	0.00
DAAD	On 12/02/2013	Any day expiry	9.19	Call	8.55580		0.00856	23.71710	0.02372	8.556	9.36	0.00	0	4,000.00
DAAD	On 12/02/2013	Any day expiry	9.19	Put	32.15580		0.03216	39.71710	0.03972	32.156	9.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 21/11/2013	Any day expiry			12.40170		12.40170	12.37070	12.37070		13.77	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	843.66420		0.84366	834.45410	0.83445	843.664	12.91	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	331.96420		0.33196	353.75410	0.35375	331.964	12.91	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	838.12040		0.83812	829.02070	0.82902	838.120	12.93	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	336.42040		0.33642	358.32070	0.35832	336.420	12.93	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	832.60500		0.83260	823.62300	0.82362	832.605	12.94	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	340.90500		0.34090	362.92300	0.36292	340.905	12.94	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry			9.70870		9.70870	9.68460	9.68460		10.46	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.81	Call	6.29570		0.00630	17.18030	0.01718	6.296	12.73	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.81	Put	107.59570		0.10760	142.58030	0.14258	107.596	12.73	0.00	0	5,000.00
DAFR	On 13/02/2013	Any day expiry	9.89	Call	1.73960		0.00174	8.54280	0.00854	1.740	14.38	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.89	Put	183.03960		0.18304	213.94280	0.21394	183.040	14.38	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.90	Call	1.48630		0.00149	7.84060	0.00784	1.486	14.59	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.90	Put	192.78630		0.19279	223.24060	0.22324	192.786	14.59	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.91	Call	1.27130		0.00127	7.19970	0.00720	1.271	14.80	0.00	0	0.00
DAFR	On 13/02/2013	Any day expiry	9.91	Put	202.57130		0.20257	232.59970	0.23260	202.571	14.80	0.00	0	5,000.00
DANZ	On 14/02/2013	Any day expiry			7.43690		7.43690	7.43660	7.43660		12.05	0.00	0	8,000.00
DANZ	On 14/02/2013	Any day expiry	7.39	Call	64.18650		0.06419	71.62840	0.07163	64.186	13.42	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry	7.39	Put	17.28650		0.01729	25.02840	0.02503	17.287	13.42	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry	7.40	Call	56.85870		0.05686	64.67760	0.06468	56.859	13.19	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry	7.40	Put	19.95870		0.01996	28.07760	0.02808	19.959	13.19	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry	7.41	Call	49.89370		0.04989	58.03950	0.05804	49.894	12.96	0.00	0	4,000.00
DANZ	On 14/02/2013	Any day expiry	7.41	Put	22.99370		0.02299	31.43950	0.03144	22.994	12.96	0.00	0	0.00
DANZ	On 14/02/2013	Any day expiry	7.42	Call	43.32490		0.04332	51.73330	0.05173	43.325	12.73	0.00	0	6,000.00
DANZ	On 14/02/2013	Any day expiry	7.42	Put	26.42490		0.02642	35.13330	0.03513	26.425	12.73	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry			8.92370		8.92370	8.88460	8.88460		11.99	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 14/02/2013	Any day expiry	9.10	Call	4.63710		0.00464	5.03360	0.00503	4.637	15.43	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.10	Put	180.93710		0.18094	220.43360	0.22043	180.937	15.43	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.11	Call	4.08450		0.00408	4.48920	0.00449	4.084	15.60	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.11	Put	190.38450		0.19038	229.88920	0.22989	190.385	15.60	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	8.95	Call	29.71330		0.02971	26.03270	0.02603	29.713	12.85	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	8.95	Put	56.01330		0.05601	91.43270	0.09143	56.013	12.85	0.00	0	15,000.00
DAUS	On 14/02/2013	Any day expiry	9.09	Call	5.26510		0.00527	5.64220	0.00564	5.265	15.26	0.00	0	0.00
DAUS	On 14/02/2013	Any day expiry	9.09	Put	171.56510		0.17157	211.04220	0.21104	171.565	15.26	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry			8.92470		8.92470	8.88560	8.88560		12.01	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	9.00	Call	21.07770		0.02108	18.45340	0.01845	21.078	13.35	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	9.00	Put	96.37770		0.09638	132.85340	0.13285	96.378	13.35	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Call	126.38250		0.12638	103.11580	0.10312	126.383	13.27	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Put	11.68250		0.01168	27.51580	0.02752	11.683	13.27	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.85	Call	93.63120		0.09363	75.73180	0.07573	93.631	12.71	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	8.85	Put	18.93120		0.01893	40.13180	0.04013	18.931	12.71	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Call	71.46630		0.07147	57.89850	0.05790	71.466	12.29	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Put	26.76630		0.02677	52.29850	0.05230	26.766	12.29	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Call	143.81140		0.14381	118.16160	0.11816	143.811	13.55	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Put	9.11140		0.00911	22.56160	0.02256	9.111	13.55	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Call	135.02260		0.13502	110.53550	0.11054	135.023	13.41	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Put	10.32260		0.01032	24.93550	0.02494	10.323	13.41	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.93740		8.93740	8.89850	8.89850		11.48	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,087.44100		1.08744	1,048.57700	1.04858	1,087.441	19.36	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	0.04100		0.00004	0.07700	0.00008	0.041	19.36	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	937.48110		0.93748	898.66860	0.89867	937.481	17.64	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	0.08110		0.00008	0.16860	0.00017	0.081	17.64	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Call	837.53930		0.83754	798.78600	0.79879	837.539	16.56	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.10	Put	0.13930		0.00014	0.28600	0.00029	0.139	16.56	0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	8.72	Call	234.99320		0.23499	206.18770	0.20619	234.993	12.03	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	17.59320		0.01759	27.68770	0.02769	17.593	12.03	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	51.34650		0.05135	45.69610	0.04570	51.346	11.90	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	133.94650		0.13395	167.19610	0.16720	133.946	11.90	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.35	Call	5.98830		0.00599	5.89460	0.00589	5.988	13.91	0.00	0	5,000.00
DAUS	On 26/02/2013	Any day expiry	9.35	Put	418.58830		0.41859	457.39460	0.45739	418.588	13.91	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	343.22860		0.34323	308.79770	0.30880	343.229	12.31	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	5.82860		0.00583	10.29770	0.01030	5.829	12.31	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	333.83400		0.33383	299.75630	0.29976	333.834	12.29	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	6.43400		0.00643	11.25630	0.01126	6.434	12.29	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	324.49370		0.32449	290.78890	0.29079	324.494	12.27	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	7.09370		0.00709	12.28890	0.01229	7.094	12.27	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry			8.97240		8.97240	8.93340	8.93340		11.76	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	46.24960		0.04625	43.84070	0.04384	46.250	13.83	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	423.84960		0.42385	460.44070	0.46044	423.850	13.83	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	119.33270		0.11933	109.43410	0.10943	119.333	12.22	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	186.93270		0.18693	216.03410	0.21603	186.933	12.22	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	115.80330		0.11580	106.27110	0.10627	115.803	12.28	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	193.40330		0.19340	222.87110	0.22287	193.403	12.28	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	112.36880		0.11237	103.19360	0.10319	112.369	12.33	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	199.96880		0.19997	229.79360	0.22979	199.969	12.33	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	973.35610		0.97336	934.85710	0.93486	973.356	13.69	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	0.95610		0.00096	1.45710	0.00146	0.956	13.69	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	874.01630		0.87402	835.80940	0.83581	874.016	13.22	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	1.61630		0.00162	2.40940	0.00241	1.616	13.22	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	126.68850		0.12669	116.02920	0.11603	126.689	12.12	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	174.28850		0.17429	202.62920	0.20263	174.288	12.12	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			9.01020		9.01020	8.97100	8.97100		12.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/04/2013	Any day expiry	9.06	Call	179.00880		0.17901	168.43540	0.16844	179.009	12.51	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	228.80880		0.22881	257.43540	0.25744	228.809	12.51	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	96.99830		0.09700	92.20700	0.09221	96.998	13.81	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	436.79830		0.43680	471.20700	0.47121	436.798	13.81	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	194.71230		0.19471	183.01160	0.18301	194.712	12.33	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	204.51230		0.20451	232.01160	0.23201	204.512	12.33	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	186.70410		0.18670	175.57790	0.17558	186.704	12.42	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	216.50410		0.21650	244.57790	0.24458	216.504	12.42	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	182.81890		0.18282	171.97180	0.17197	182.819	12.46	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	222.61890		0.22262	250.97180	0.25097	222.619	12.46	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,014.71980		1.01472	976.67850	0.97668	1,014.720	13.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	4.51980		0.00452	5.67850	0.00568	4.520	13.32	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	916.66450		0.91666	879.33870	0.87934	916.664	12.89	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	6.46450		0.00646	8.33870	0.00834	6.465	12.89	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			9.04900		9.04900	9.00970	9.00970		12.79	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	248.19000		0.24819	0.00000	0.00000	248.190	12.79	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	249.19000		0.24919	40.30000	0.04030	249.190	12.79	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	244.15150		0.24415	0.00000	0.00000	244.152	12.83	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	255.15150		0.25515	50.30000	0.05030	255.152	12.83	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	151.87860		0.15188	0.00000	0.00000	151.879	14.00	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	452.87860		0.45288	340.30000	0.34030	452.879	14.00	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	962.87920		0.96288	909.70000	0.90970	962.879	12.87	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	13.87920		0.01388	0.00000	0.00000	13.879	12.87	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	252.75560		0.25276	0.00000	0.00000	252.756	12.77	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	243.75560		0.24376	30.30000	0.03030	243.756	12.77	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.08410		9.08410	9.04480	9.04480		13.29	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	302.54030		0.30254	286.10570	0.28611	302.540	13.19	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	278.44030		0.27844	301.30570	0.30131	278.440	13.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	9.35	Call	202.50710		0.20251	192.80480	0.19280	202.507	14.22	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	468.40710		0.46841	498.00480	0.49800	468.407	14.22	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,006.70830		1.00671	970.11190	0.97011	1,006.708	13.05	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	22.60830		0.02261	25.31190	0.02531	22.608	13.05	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	311.58920		0.31159	294.41090	0.29441	311.589	13.15	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	267.48920		0.26749	289.61090	0.28961	267.489	13.15	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	307.03660		0.30704	290.06130	0.29006	307.037	13.17	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	272.93660		0.27294	295.26130	0.29526	272.937	13.17	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.11550		9.11550	9.07620	9.07620		13.43	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	293.64350		0.29364	279.46080	0.27946	293.643	13.78	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	378.14350		0.37814	403.26080	0.40326	378.143	13.78	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	290.10020		0.29010	276.09610	0.27610	290.100	13.81	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	384.60020		0.38460	409.89610	0.40990	384.600	13.81	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	146.77880		0.14678	140.60850	0.14061	146.779	15.94	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	831.27880		0.83128	864.40850	0.86441	831.279	15.94	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	297.23260		0.29723	282.86950	0.28287	297.233	13.74	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	371.73260		0.37173	396.66950	0.39667	371.733	13.74	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.12040		9.12040	9.08100	9.08100		13.47	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	252.10020		0.25210	239.98200	0.23998	252.100	14.34	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	481.70020		0.48170	508.98200	0.50898	481.700	14.34	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	366.36580		0.36637	348.05890	0.34806	366.366	13.33	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	285.96580		0.28597	307.05890	0.30706	285.966	13.33	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	361.74040		0.36174	343.67960	0.34368	361.740	13.35	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	291.34040		0.29134	312.67960	0.31268	291.340	13.35	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	357.16600		0.35717	339.35000	0.33935	357.166	13.38	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	296.76600		0.29677	318.35000	0.31835	296.766	13.38	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,052.09760		1.05210	1,015.92460	1.01592	1,052.098	13.16	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	31.69760		0.03170	34.92460	0.03492	31.698	13.16	0.00	0	7,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 31/07/2013	Any day expiry			9.12640		9.12640	9.10000	9.10000		13.64	0.00	25,000	25,000.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	348.49510		0.34850	0.00000	0.00000	348.495	13.51	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	322.09510		0.32210	0.00000	0.00000	322.095	13.51	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	344.22480		0.34422	0.00000	0.00000	344.225	13.54	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	327.82480		0.32782	0.00000	0.00000	327.825	13.54	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	352.81410		0.35281	0.00000	0.00000	352.814	13.49	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	316.41410		0.31641	0.00000	0.00000	316.414	13.49	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.15760		9.15760	9.11830	9.11830		13.80	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	315.18500		0.31518	301.87850	0.30188	315.185	14.33	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	467.58500		0.46758	493.57850	0.49358	467.585	14.33	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	186.12140		0.18612	179.14610	0.17915	186.121	16.11	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	868.52140		0.86852	900.84610	0.90085	868.521	16.11	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	339.16610		0.33917	324.78250	0.32478	339.166	14.10	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	421.56610		0.42157	446.48250	0.44648	421.566	14.10	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	321.84090		0.32184	308.23380	0.30823	321.841	14.26	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	454.24090		0.45424	479.93380	0.47993	454.241	14.26	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	318.49500		0.31849	305.03630	0.30504	318.495	14.30	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	460.89500		0.46090	486.73630	0.48674	460.895	14.30	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.19100		9.19100	9.15160	9.15160		14.14	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	216.29450		0.21629	209.11400	0.20911	216.295	16.29	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	905.29450		0.90529	937.51400	0.93751	905.294	16.29	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	368.70060		0.36870	354.69320	0.35469	368.701	14.42	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	467.70060		0.46770	493.09320	0.49309	467.701	14.42	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	365.21580		0.36522	351.35420	0.35135	365.216	14.46	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	474.21580		0.47422	499.75420	0.49975	474.216	14.46	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	361.76760		0.36177	348.05350	0.34805	361.768	14.49	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	480.76760		0.48077	506.45350	0.50645	480.768	14.49	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	372.21950		0.37222	358.06790	0.35807	372.219	14.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.28	Put	461.21950		0.46122	486.46790	0.48647	461.219	14.39	0.00	0	1,200.00
DAUS	On 28/02/2014	Any day expiry			9.36930		9.36930	9.32830	9.32830		15.18	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	687.54230		0.68754	667.15570	0.66716	687.542	14.55	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	428.24230		0.42824	448.85570	0.44886	428.242	14.55	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	696.57420		0.69657	675.94320	0.67594	696.574	14.50	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	417.27420		0.41727	437.64320	0.43764	417.274	14.50	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	692.04160		0.69204	671.53130	0.67153	692.042	14.52	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	422.74160		0.42274	443.23130	0.44323	422.742	14.52	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.37810		9.37810	9.33720	9.33720		15.22	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	707.93930		0.70794	686.85380	0.68685	707.939	14.60	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	439.83930		0.43984	459.65380	0.45965	439.839	14.60	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	716.94320		0.71694	695.60500	0.69561	716.943	14.55	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	428.84320		0.42884	448.40500	0.44840	428.843	14.55	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	712.42500		0.71243	691.21350	0.69121	712.425	14.57	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	434.32500		0.43432	454.01350	0.45401	434.325	14.57	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			118.09229		118.09229	118.09229	118.09229			0.00	0	0.00
EL28	On 02/05/2013	Bond Future			113.66213		113.66213	113.51790	113.51790			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	345.95000		0.34595	201.72000	0.20172	345.950		0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future			8.74500		91.30412	8.74500	91.30412			0.00	0	0.00
ES33	On 02/05/2013	Bond Future			8.84019		88.50935	8.82056	88.67561			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	79,329.09000		79.32909	79,495.35000	79.49535	79,329.090		0.00	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 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			8.93004		89.67095	8.90994	89.83834			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	578.75000		0.57875	746.14000	0.74614	578.750		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	78,619.62000		78.61962	78,787.01000	78.78701	78,619.620		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI			441.04300		441.04300	441.43400	441.43400			0.00	0	97.00
GOVI	On 02/05/2013	GOVI	432.99	Call	80,530.00000		8.05300	84,440.00000	8.44400	80,530.000		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	80,430.00000		8.04300	84,340.00000	8.43400	80,430.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Call	80,330.00000		8.03300	84,240.00000	8.42400	80,330.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI			446.83200		446.83200	447.22200	447.22200			0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	8,420.00000		0.84200	12,320.00000	1.23200	8,420.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	8,320.00000		0.83200	12,220.00000	1.22200	8,320.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	8,220.00000		0.82200	12,120.00000	1.21200	8,220.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			453.16900		453.16900	453.56300	453.56300			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	71,790.00000		7.17900	75,730.00000	7.57300	71,790.000		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	71,690.00000		7.16900	75,630.00000	7.56300	71,690.000		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	71,590.00000		7.15900	75,530.00000	7.55300	71,590.000		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GVIX	On 01/01/2029	LIVE INDEX	110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 02/05/2013	Index Future	200.77100		200.77100	200.64100	200.64100			0.00	0	459.00
IGOV	On 01/08/2013	Index Future	203.43100		203.43100	203.29600	203.29600			0.00	0	147.00
IGOV	On 07/11/2013	Index Future	206.34100		206.34100	206.20500	206.20500			0.00	0	7.00
ILBI	On 02/05/2013	Index Future	543.09600		543.09600	543.03200	543.03200			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap	8.82200	0.02000	8.82200	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	8.68300	0.10773	8.68300	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap	8.65500	0.05139	8.65500	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap	8.97500	0.08468	8.97500	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap	8.96200	0.09581	8.96200	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap	8.99700	0.06909	8.99700	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future	5.08000	94.92000	5.08000	5.08000	94.92000			0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future	5.07000	94.93000	5.07000	5.07000	94.93000			0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future	5.05000	94.95000	5.05000	5.05000	94.95000			0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future	5.03000	94.97000	5.03000	5.03000	94.97000			0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future	5.02000	94.98000	5.02000	5.02000	94.98000			0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future	5.02000	94.98000	5.01000	5.01000	94.99000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.02000		94.98000	5.02000	94.98000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.06000		94.94000	5.06000	94.94000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.17000		94.83000	5.17000	94.83000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.29000		94.71000	5.29000	94.71000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.43000		94.57000	5.44000	94.56000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.58000		94.42000	5.58000	94.42000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.45880		7.45880	7.45960	7.45960		8.17		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	569.70390		0.56970	570.66840	0.57067	569.704	11.14		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	0.90390		0.00090	1.06840	0.00107	0.904	11.14		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	559.76040		0.55976	560.73620	0.56074	559.760	11.04		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	0.96040		0.00096	1.13620	0.00114	0.960	11.04		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	549.82080		0.54982	550.80880	0.55081	549.821	10.95		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	1.02080		0.00102	1.20880	0.00121	1.021	10.95		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.51380		7.51380	7.51400	7.51400		9.73		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	271.52700		0.27153	272.11270	0.27211	271.527	9.93		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	97.72700		0.09773	98.11270	0.09811	97.727	9.93		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	264.90280		0.26490	265.48400	0.26548	264.903	9.92		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	101.10280		0.10110	101.48400	0.10148	101.103	9.92		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	258.36330		0.25836	258.93960	0.25894	258.363	9.90		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	104.56330		0.10456	104.93960	0.10494	104.563	9.90		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			6.74500		110.77455	6.74500	110.77455				0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.78654		108.23978	6.77151	108.35092				0.00	0	3,490.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,851.98000		1.85198	1,963.12000	1.96312	1,851.980			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	1,924.20000		1.92420	2,035.34000	2.03534	1,924.200			0.00	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 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	1,996.36000		1.99636	2,107.50000	2.10750	1,996.360		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.83916	109.66038	6.82374	109.77172				0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	3,190.56000		3.19056	3,301.90000	3.30190	3,190.560		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	3,259.93000		3.25993	3,371.27000	3.37127	3,259.930		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	3,329.24000		3.32924	3,440.58000	3.44058	3,329.240		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			5.30000	125.15404	5.30000	125.15404			1.82	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.30919	119.84318	5.29213	119.88475			1.73	0.00	0	19,451.00
R157	On 02/05/2013	Bond Future	5.34	Call	428.23000	0.42823	457.89000	0.45789	428.230	428.230	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	353.21000	0.35321	341.30000	0.34130	353.210	353.210	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	441.45000	0.44145	471.50000	0.47150	441.450	441.450	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	342.09000	0.34209	330.57000	0.33057	342.090	342.090	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	454.90000	0.45490	485.34000	0.48534	454.900	454.900	1.74	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	331.21000	0.33121	320.08000	0.32008	331.210	331.210	1.74	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.30464	121.41605	5.28595	121.45672			1.60	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,960.42000	91.96042	92,001.09000	92.00109	91,960.420	91,960.420	1.72	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	0.000	1.72	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.30478	116.33046	5.28306	116.37161			1.48	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	911.69000	0.91169	941.41000	0.94141	911.690	911.690	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	373.05000	0.37305	361.62000	0.36162	373.050	373.050	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	924.08000	0.92408	953.98000	0.95398	924.080	924.080	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	366.62000	0.36662	355.37000	0.35537	366.620	366.620	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	936.56000	0.93656	966.63000	0.96663	936.560	936.560	1.52	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	360.28000	0.36028	349.20000	0.34920	360.280	360.280	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 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			7.29000		129.21373	7.29000	129.21373		11.07		0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.34810		130.77995	7.33836	130.87803		11.53		0.00	0	67,426.00
R186	On 02/05/2013	Bond Future	6.75	Call	739.08000	0.73908	794.96000	0.79496	739.080	739.080	11.30		0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	6,962.70000	6.96270	6,920.50000	6.92050	6,962.700	6,962.700	11.30		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	3,018.28000	3.01828	3,122.92000	3.12292	3,018.280	3,018.280	11.50		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,597.56000	2.59756	2,604.12000	2.60412	2,597.560	2,597.560	11.50		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	3,070.67000	3.07067	3,175.80000	3.17580	3,070.670	3,070.670	11.50		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,549.83000	2.54983	2,556.88000	2.55688	2,549.830	2,549.830	11.50		0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	3,123.57000	3.12357	3,229.18000	3.22918	3,123.570	3,123.570	11.50		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	2,502.72000	2.50272	2,510.25000	2.51025	2,502.720	2,502.720	11.50		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Call	5,215.42000	5.21542	5,330.76000	5.33076	5,215.420	5,215.420	11.66		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	1,259.01000	1.25901	1,276.27000	1.27627	1,259.010	1,259.010	11.66		0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.41324		127.21152	7.40333	127.30931		11.97		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	3,397.02000	3.39702	3,477.55000	3.47755	3,397.020	3,397.020	11.90		0.00	0	4,215.00
R186	On 01/08/2013	Bond Future	7.25	Put	5,021.44000	5.02144	5,004.18000	5.00418	5,021.440	5,021.440	11.90		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	117,939.11000	117.93911	118,036.90000	118.03690	117,939.110	117,939.110	12.47		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	12.47		0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.48556		129.01489	7.47529	129.11402		12.10		0.00	0	480.00
R186	On 07/11/2013	Bond Future	8.15	Call	9,032.90000	9.03290	9,128.84000	9.12884	9,032.900	9,032.900	12.49		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,845.26000	2.84526	2,842.07000	2.84207	2,845.260	2,845.260	12.49		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	9,094.36000	9.09436	9,190.45000	9.19045	9,094.360	9,094.360	12.50		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,816.90000	2.81690	2,813.86000	2.81386	2,816.900	2,816.900	12.50		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	12,889.23000	12.88923	12,990.97000	12.99097	12,889.230	12,889.230	12.70		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.75	Put	1,476.91000		1.47691	1,479.52000	1.47952	1,476.910	12.70	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,971.58000		8.97158	9,067.37000	9.06737	8,971.580	12.48	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,873.86000		2.87386	2,870.52000	2.87052	2,873.860	12.48	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 07/02/2013	Bond Future			217.02489		217.02489	217.02489	217.02489			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			285.66316		285.66316	285.66316	285.66316			0.00	0	0.00
R197	On 02/05/2013	Bond Future			289.14242		289.14242	289.15196	289.15196			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	6,752.42000		6.75242	6,761.96000	6.76196	6,752.420		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	6,742.42000		6.74242	6,751.96000	6.75196	6,742.420		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	6,732.42000		6.73242	6,741.96000	6.74196	6,732.420		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			5.11500		107.61644	5.11500	107.61644		1.22	0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.10761		108.88991	5.08366	108.92821		1.04	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.04000		0.00004	0.06000	0.00006	0.040	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,725.71000		1.72571	1,687.43000	1.68743	1,725.710	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.04000		0.00004	0.07000	0.00007	0.040	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,709.38000		1.70938	1,671.11000	1.67111	1,709.380	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.05000		0.00005	0.08000	0.00008	0.050	0.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 02/05/2013	Bond Future	4.06	Put	1,693.05000		1.69305	1,654.78000	1.65478	1,693.050	0.98	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.07070		105.91498	5.04306	105.95251		0.96	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,669.30000		68.66930	68,706.83000	68.70683	68,669.300	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			5.00519		107.41644	4.97056	107.45442		0.85	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	202.99000		0.20299	219.46000	0.21946	202.990	0.83	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	439.33000		0.43933	417.82000	0.41782	439.330	0.83	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	207.53000		0.20753	224.22000	0.22422	207.530	0.83	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	432.87000		0.43287	411.58000	0.41158	432.870	0.83	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	212.13000		0.21213	229.04000	0.22904	212.130	0.84	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	426.47000		0.42647	405.40000	0.40540	426.470	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			211.40350		211.40350	211.40350	211.40350			0.00	0	0.00
R202	On 02/05/2013	Bond Future			214.32156		214.32156	213.82373	213.82373			0.00	0	49,442.00
R202	On 02/05/2013	Bond Future	211.04	Call	3,281.56000		3.28156	2,783.73000	2.78373	3,281.560		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	3,271.56000		3.27156	2,773.73000	2.77373	3,271.560		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	3,261.56000		3.26156	2,763.73000	2.76373	3,261.560		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			5.72000		113.48961	5.72000	113.48961		3.95	0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.78466		110.55031	5.75293	110.67787		3.94	0.00	0	10,716.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,047.32000		1.04732	1,138.19000	1.13819	1,047.320	3.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 02/05/2013	Bond Future	5.89	Put	625.11000		0.62511	588.42000	0.58842	625.110	3.97	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,070.97000		1.07097	1,162.72000	1.16272	1,070.970	3.98	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	608.78000		0.60878	572.97000	0.57297	608.780	3.98	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,094.92000		1.09492	1,187.54000	1.18754	1,094.920	3.98	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	592.77000		0.59277	557.83000	0.55783	592.770	3.98	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.81597		112.00121	5.78233	112.12913		3.74	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,788.01000		98.78801	98,915.93000	98.91593	98,788.010	3.96	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.96	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.85773		109.42936	5.82136	109.55902		3.66	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,678.49000		1.67849	1,760.66000	1.76066	1,678.490	3.72	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,137.72000		1.13772	1,090.23000	1.09023	1,137.720	3.72	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,199.84000		107.19984	107,329.50000	107.32950	107,199.840	3.91	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.91	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,125.25000		1.12525	1,191.54000	1.19154	1,125.250	3.66	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,653.09000		1.65309	1,589.72000	1.58972	1,653.090	3.66	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,637.95000		1.63795	1,719.12000	1.71912	1,637.950	3.72	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,168.02000		1.16802	1,119.53000	1.11953	1,168.020	3.72	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,658.15000		1.65815	1,739.83000	1.73983	1,658.150	3.72	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,152.79000		1.15279	1,104.81000	1.10481	1,152.790	3.72	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			5.97500		111.03371	5.97500	111.03371		5.39	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.04277		112.21511	6.01674	112.34458		5.34	0.00	0	6,807.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,845.69000		1.84569	1,952.45000	1.95245	1,845.690	5.43	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	625.34000		0.62534	602.63000	0.60263	625.340	5.43	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,878.84000		1.87884	1,986.25000	1.98625	1,878.840	5.44	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	609.48000		0.60948	587.42000	0.58742	609.480	5.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 02/05/2013	Bond Future	6.31	Call	1,912.27000		1.91227	2,020.31000	2.02031	1,912.270	5.44	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	593.93000		0.59393	572.50000	0.57250	593.930	5.44	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.08507		109.66130	6.05782	109.79118		5.42	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,777.80000		100.77780	100,907.68000	100.90768	100,777.800	5.71	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	5.71	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.13341		111.21591	6.10443	111.34755		5.20	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,537.89000		4.53789	4,649.38000	4.64938	4,537.890	5.53	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	690.22000		0.69022	670.07000	0.67007	690.220	5.53	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,383.27000		2.38327	2,469.32000	2.46932	2,383.270	5.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,675.33000		1.67533	1,629.74000	1.62974	1,675.330	5.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,409.09000		2.40909	2,495.60000	2.49560	2,409.090	5.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,656.13000		1.65613	1,611.00000	1.61100	1,656.130	5.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,435.07000		2.43507	2,522.01000	2.52201	2,435.070	5.30	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,637.11000		1.63711	1,592.41000	1.59241	1,637.110	5.30	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			5.12500		102.68788	5.12500	102.68788		0.51	0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.10234		103.91624	5.07363	103.93582		0.42	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,178.95000		1.17895	1,159.37000	1.15937	1,178.950	0.39	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.39	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,172.00000		1.17200	1,152.42000	1.15242	1,172.000	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	1,165.05000		1.16505	1,145.47000	1.14547	1,165.050	0.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 01/08/2013	Bond Future			4.95324		101.51819	4.91101	101.53682		0.32	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,520.08000		30.52008	30,538.71000	30.53871	30,520.080	0.35	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	0.35	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.39096		102.95731	4.28593	102.97613		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	37.37000		0.03737	46.47000	0.04647	37.370	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	55.46000		0.05546	45.74000	0.04574	55.460	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	38.16000		0.03816	47.38000	0.04738	38.160	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	54.45000		0.05445	44.85000	0.04485	54.450	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	38.96000		0.03896	48.29000	0.04829	38.960	0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	53.46000		0.05346	43.97000	0.04397	53.460	0.13	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			6.27000		105.98940	6.27000	105.98940		6.44	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.32018		107.23959	6.30488	107.32460		6.72	0.00	0	5,051.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,712.45000		1.71245	1,787.07000	1.78707	1,712.450	6.79	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,049.61000		1.04961	1,039.22000	1.03922	1,049.610	6.79	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,744.87000		1.74487	1,819.94000	1.81994	1,744.870	6.79	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,026.94000		1.02694	1,017.00000	1.01700	1,026.940	6.79	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,777.61000		1.77761	1,853.12000	1.85312	1,777.610	6.80	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,004.63000		1.00463	995.13000	0.99513	1,004.630	6.80	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.37129		105.01053	6.35546	105.09544		6.78	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	97,439.34000		97.43934	97,524.25000	97.52425	97,439.340	7.10	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	7.10	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.42547		106.49921	6.40881	106.58520		6.68	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,181.60000		3.18160	3,246.54000	3.24654	3,181.600	6.75	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,827.73000		1.82773	1,806.68000	1.80668	1,827.730	6.75	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,212.34000		3.21234	3,277.53000	3.27753	3,212.340	6.75	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,807.71000		1.80771	1,786.91000	1.78691	1,807.710	6.75	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,243.21000		3.24321	3,308.65000	3.30865	3,243.210	6.76	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R207	On 07/11/2013	Bond Future	6.71	Put	1,787.86000		1.78786	1,767.31000	1.76731	1,787.860	6.76		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			6.41000		104.62150	6.41000	104.62150		7.54		0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.45259		102.49189	6.44257	102.55387		8.02		0.00	0	15,418.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,181.60000		2.18160	2,247.72000	2.24772	2,181.600	8.08		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,030.98000		1.03098	1,035.12000	1.03512	1,030.980	8.08		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,219.69000		2.21969	2,286.05000	2.28605	2,219.690	8.09		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,008.12000		1.00812	1,012.50000	1.01250	1,008.120	8.09		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,258.11000		2.25811	2,324.70000	2.32470	2,258.110	8.09		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	985.65000		0.98565	990.26000	0.99026	985.650	8.09		0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.50011		103.83701	6.48987	103.89857		7.98		0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,792.54000		94.79254	94,854.10000	94.85410	94,792.540	8.38		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	8.38		0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.55524		101.91311	6.54453	101.97546		8.23		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,346.65000		6.34665	6,407.68000	6.40768	6,346.650	8.70		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,026.81000		1.02681	1,025.49000	1.02549	1,026.810	8.70		0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,628.42000		3.62842	3,681.01000	3.68101	3,628.420	8.37		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,273.32000		2.27332	2,263.56000	2.26356	2,273.320	8.37		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,661.91000		3.66191	3,714.66000	3.71466	3,661.910	8.37		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,249.58000		2.24958	2,239.98000	2.23998	2,249.580	8.37		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,695.54000		3.69554	3,748.46000	3.74846	3,695.540	8.38		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,226.03000		2.22603	2,216.60000	2.21660	2,226.030	8.38		0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 07/02/2013	Bond Future			8.17500		82.44932	8.17500	82.44932		14.85		0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.25084		80.17916	8.23101	80.34954		16.57		0.00	0	8,814.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,518.52000		1.51852	1,626.66000	1.62666	1,518.520	16.45		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,805.47000		3.80547	3,743.23000	3.74323	3,805.470	16.45		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,550.05000		1.55005	1,659.30000	1.65930	1,550.050	16.45		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,747.47000		3.74747	3,686.34000	3.68634	3,747.470	16.45		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,582.14000		1.58214	1,692.50000	1.69250	1,582.140	16.46		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,690.18000		3.69018	3,630.16000	3.63016	3,690.180	16.46		0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.31851		81.23147	8.29826	81.40310		18.03		0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	71,282.36000		71.28236	71,453.99000	71.45399	71,282.360	18.74		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	18.74		0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.39414		79.23854	8.37329	79.41261		19.11		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,402.94000		10.40294	10,560.23000	10.56023	10,402.940	19.95		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,964.55000		1.96455	1,947.77000	1.94777	1,964.550	19.95		0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,894.47000		6.89447	7,032.10000	7.03210	6,894.470	19.35		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,699.48000		3.69948	3,663.04000	3.66304	3,699.480	19.35		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,940.77000		6.94077	7,078.74000	7.07874	6,940.770	19.36		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,667.70000		3.66770	3,631.60000	3.63160	3,667.700	19.36		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,987.43000		6.98743	7,125.75000	7.12575	6,987.430	19.37		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,636.40000		3.63640	3,600.65000	3.60065	3,636.400	19.37		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			164.86273		164.86273	164.86273	164.86273				0.00	0	0.00
R210	On 02/05/2013	Bond Future			164.70258		164.70258	164.70588	164.70588				0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	3,562.58000		3.56258	3,565.88000	3.56588	3,562.580			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	3,552.58000		3.55258	3,555.88000	3.55588	3,552.580			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	3,542.58000		3.54258	3,545.88000	3.54588	3,542.580			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			126.48361		126.48361	126.48361	126.48361				0.00	0	0.00
R211	On 02/05/2013	Bond Future			128.01608		128.01608	128.02433	128.02433				0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,326.08000		2.32608	2,334.33000	2.33433	2,326.080			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	2,316.08000		2.31608	2,324.33000	2.32433	2,316.080			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	2,306.08000		2.30608	2,314.33000	2.31433	2,306.080			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			133.13224		133.13224	133.13224	133.13224				0.00	0	0.00
R212	On 02/05/2013	Bond Future			134.64411		134.64411	134.64916	134.64916				0.00	0	20,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,554.11000		3.55411	3,559.16000	3.55916	3,554.110			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	3,544.11000		3.54411	3,549.16000	3.54916	3,544.110			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 02/05/2013	Bond Future	131.11	Call	3,534.11000		3.53411	3,539.16000	3.53916	3,534.110		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			7.86000		94.96588	7.86000	94.96588		14.12	0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.92364		92.54071	7.91405	92.62572		15.24	0.00	0	10,514.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,276.07000		2.27607	2,364.83000	2.36483	2,276.070	15.17	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3,021.39000		3.02139	3,025.14000	3.02514	3,021.390	15.17	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,316.50000		2.31650	2,405.77000	2.40577	2,316.500	15.17	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2,972.25000		2.97225	2,976.51000	2.97651	2,972.250	15.17	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,357.36000		2.35736	2,447.12000	2.44712	2,357.360	15.18	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,923.66000		2.92366	2,928.41000	2.92841	2,923.660	15.18	0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.98990		93.75529	7.98016	93.84034		15.42	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	83,140.27000		83.14027	83,225.32000	83.22532	83,140.270	16.01	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	16.01	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.06565		91.54740	8.05561	91.63361		16.12	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,468.49000		7.46849	7,551.72000	7.55172	7,468.490	16.35	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,125.75000		3.12575	3,122.77000	3.12277	3,125.750	16.35	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,519.21000		7.51921	7,602.58000	7.60258	7,519.210	16.36	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,096.61000		3.09661	3,093.77000	3.09377	3,096.610	16.36	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,570.05000		7.57005	7,653.56000	7.65356	7,570.050	16.37	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,067.71000		3.06771	3,065.01000	3.06501	3,067.710	16.37	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			8.20500		84.35651	8.20500	84.35651		15.63	0.00	0	0.00
R214	On 02/05/2013	Bond Future			8.28259		81.91533	8.25765	82.14248		17.66	0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	73,135.71000		73.13571	73,362.86000	73.36286	73,135.710	18.38	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R214	On 02/05/2013	Bond Future	84.31	Put	0.00000	0.00000	0.00000	0.00000	0.000	18.38	0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.34750	82.99046	8.32200	83.21960		18.62	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	72,542.56000	72.54256	72,771.70000	72.77170	72,542.560	19.29	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	19.29	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.43620	1.43620	1.42990	1.42990		12.85	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,463.21990	0.14632	1,401.43750	0.14014	1,463.220	13.93	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	1.21990	0.00012	2.43750	0.00024	1.220	13.93	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,363.78150	0.13638	1,302.39480	0.13024	1,363.781	13.65	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	1.78150	0.00018	3.39480	0.00034	1.782	13.65	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,264.75870	0.12648	1,203.72170	0.12037	1,264.759	13.47	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	2.75870	0.00028	4.72170	0.00047	2.759	13.47	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.44870	1.44870	1.44240	1.44240		13.60	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	779.49900	0.07795	740.92550	0.07409	779.499	12.87	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	192.49900	0.01925	216.92550	0.02169	192.499	12.87	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	711.63080	0.07116	675.65480	0.06757	711.631	12.87	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	224.63080	0.02246	251.65480	0.02517	224.631	12.87	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	651.60520	0.06516	618.48680	0.06185	651.605	13.02	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	264.60520	0.02646	294.48680	0.02945	264.605	13.02	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>164,892,246.22</b>	<b>43,764</b>	<b>1 589 973.00</b>	

### i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188	12.18510	99.94188	12.15493			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858	24.29304	108.85858	24.23479			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011	9.84384	100.00011	9.81946		330,000,363,000.00	3,300,000	3,300,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA05	On 22/03/2019	Spot Bond	111.70673	12.24968	111.70673	12.21970				0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond	100.63261	0.01946	100.63261	0.01941				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	100.64155	0.00792	100.64155	0.00791				0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	46.48708	8.00000	46.47701				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	101.73855	10.69135	101.73855	10.66709				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	105.29362	26.11807	105.29362	26.05711			217,431,325,300.00	2,065,000	11,975,000.00	
AB07	On 07/03/2014	Spot Bond	105.62267	49.49202	105.62267	49.37621				0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	9.39458	100.96284	9.37086				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	14.00652	111.66393	13.97224				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	60.71715	100.00003	60.52337				0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	83.93998	215.58145	83.55013				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	31.02045	134.94825	30.92957				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.81776	269.82094	2.80457				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	23.41880	100.53123	23.36180				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	42.63156	100.25380	42.52574				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	13.31547	100.10451	13.28246				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	8.59676	100.10764	8.57544				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN08	On 17/03/2020	Spot Bond	100.11256	8.11596	100.11256	8.09584			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	8.18203	100.11573	8.16175			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	28.75085	113.03853	28.67977			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	23.08013	102.88112	23.02149			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	35.15018	106.71879	35.06723		1,814,219,430.00		17,000	17,000.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	29.85149	101.43096	29.77662			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	23.38664	100.69530	23.32837			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	11.51861	101.53927	11.48970			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	16.13069	101.47729	16.09022			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	9.71680	101.61005	9.69240			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	104.93328	110.57840	104.93328	110.26500			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	69.80737	108.48706	69.64044		23,867,153,200.00		220,000	1,165,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	61.69783	101.57306	61.49825			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	107.40372	100.00000	107.11422			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.57314	99.72521	100.57314	99.45193			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	83.96571	215.26681	83.57619			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	42.35857	133.33110	42.23561			0.00	0	2,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI03	On 15/03/2015	Spot Bond	122.14204	22.48500	122.14204	22.42395				879,422,688,000.00	7,200,000	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	9.36444	113.35700	9.34044				0.00	0	0.00
ABLI05	On 19/02/2018	Spot Bond	100.00000	1.73415	100.00000	1.73415				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	16.91652	123.70523	16.87158				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	17.08185	102.18114	17.03872				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	11.16088	99.83242	11.13329				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	11.21862	99.82309	11.19088				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	11.76905	99.81405	11.73995				59,888,430,000.00	600,000	300,000.00
ABLSI1	On 29/06/2019	Spot Bond	106.48741	5.29052	106.48741	5.27768				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	22.04611	100.00000	21.99151				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	3.90821	165.75435	3.89494				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	13.23551	157.68318	13.19218				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.16603	170.05600	3.15509				0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	138.34397	143.83197	137.82509				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.71477	172.68858	3.70178				0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	83.94326	215.54135	83.55345				0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	83.93951	215.58717	83.54965				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN32	On 31/03/2013	Spot Bond	100.00000	94.58841	100.00000	94.35828			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.88562	71.58015	6.87544			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.88562	71.58015	6.87544			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	101.35804	100.36979	101.09316			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	12.50031	84.61000	12.47933			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	19.38023	92.57000	19.34547			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	11.23848	100.05362	11.21064			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	17.28102	95.34000	17.24935			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	32.36716	100.00000	32.30575			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	16.12722	94.00000	16.09797			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	15.10864	94.99000	15.08102			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	31.75556	89.20000	31.69921			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	30.29087	90.02000	30.23660			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	9.12018	101.37010	9.09732			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	8.97184	101.21709	8.94938			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	28.96349	89.83000	28.91168			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	21.08651	136.93312	21.02617			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	24.46429	102.86000	24.41693			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN52	On 18/05/2016	Spot Bond	96.69000	24.90959	96.69000	24.86257			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	23.93814	96.61000	23.89297			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	23.55004	96.38000	23.50569			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	9.53120	99.94804	9.50761			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	24.16291	121.81240	24.09949			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	75.18578	104.20000	75.03304			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	9.47468	101.30453	9.45095			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	21.29742	93.54000	21.25818			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	20.21446	92.85000	20.17742			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.00228	103.39542	1.99767			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.64603	149.61017	2.63793			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.27974	196.08295	2.27120			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	16.79859	95.40000	16.76753			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	70.70208	107.27000	70.55548			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	16.65941	94.09000	16.62858			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	9.28236	100.00000	9.21046		55,000,000,000,000.00	550,000,000	550,000,000.00	
ABS10	On 17/03/2018	Spot Bond	114.69202	13.45100	114.69202	13.41736		118,018,088,580.00	1,029,000	4,277,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS5	On 01/05/2015	Spot Bond	105.76936	24.15219	105.76936	24.09561				90,961,649,600.00	860,000	3,958,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	9.68110	102.79126	9.65907				86,653,032,180.00	843,000	3,147,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	12.35194	101.48825	12.32397				0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	110.44192	18.28245	110.44192	18.23809				0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	125.04605	36.90169	125.04605	36.80023				0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	121.35087	4.00000	121.32737				0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	2.77943	274.59193	2.76627				0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	123.88924	4.74580	123.88924	4.73278				0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	2.50329	128.40915	2.49624				0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	79.78528	99.53952	79.55350				0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	97.35071	100.06620	97.10719				0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	87.05654	100.07265	86.65138				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	25.26652	100.00000	25.20396				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	65.89013	100.53957	65.67886				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	87.66031	101.66199	87.45406				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	65.89013	100.53957	65.67886				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	84.12723	101.42690	83.93770				0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	89.10433	102.82057	88.90675				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL028		On 15/09/2015	Spot Bond	111.03772	26.61266	111.03772	26.54781		0.00	0	0.00
ACL029		On 20/08/2015	Spot Bond	100.83941	20.57292	100.83941	20.52271		0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond	100.86237	20.84677	100.86237	20.79589		0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	101.18756	24.72777	101.18756	24.66724		0.00	0	0.00
ACL039		On 20/09/2013	Spot Bond	100.06785	61.22782	100.06785	61.03230		0.00	0	0.00
ACL041		On 20/09/2013	Spot Bond	100.06721	61.20082	100.06721	61.00539		0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	100.81643	20.29899	100.81643	20.24946		0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	54.43317	8.45323	54.43317	8.44317		0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	100.61624	45.76539	100.61624	45.65392		0.00	0	0.00
ACL070		On 31/12/2013	Spot Bond	99.86961	61.16945	99.86961	61.01815		0.00	0	0.00
ACL071		On 20/06/2015	Spot Bond	100.00000	19.67990	100.00000	19.64256		0.00	0	0.00
ACL073		On 20/09/2015	Spot Bond	100.00000	16.52520	100.00000	16.49385		0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	100.00000	16.52520	100.00000	16.49385		0.00	0	0.00
ACL075		On 20/09/2013	Spot Bond	100.07583	61.56082	100.07583	61.36422		0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	100.07969	17.93044	100.07969	17.88601		0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	100.08857	18.79935	100.08857	18.75276		0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	100.07573	17.54308	100.07573	17.49960		0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	100.07841	17.80481	100.07841	17.76069		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL081	On 20/09/2015	Spot Bond	100.07959	17.91998	100.07959	17.87556			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	10.03435	103.08180	10.01133			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	10.03435	103.08180	10.01133			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	10.08062	103.10163	10.05749			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	17.33367	100.07361	17.29072			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	10.08062	103.10163	10.05749			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	9.98807	103.06198	9.96515			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	28.61332	79.64238	28.56743			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.07204	30.41305	100.07204	30.33769			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	62.66021	100.07100	62.50495			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	17.00660	99.94507	16.96451			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	62.66021	100.07100	62.50495			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	9.15093	100.07684	9.12826			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	8.97545	100.07933	8.95322			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	8.92797	100.08039	8.90585			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	8.69851	100.07826	8.67696			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	62.38147	100.06560	62.22691			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL100	On 20/12/2017	Spot Bond	100.07361	9.71473	100.07361	9.69066			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	84.18655	101.31884	83.92710			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	10.69830	110.28658	10.66939			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	42.66547	100.06728	42.55975			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	49.27952	105.71996	49.16412			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	56.12081	100.99526	55.97902			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	7.66756	101.18059	7.64838			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	7.61424	102.01291	7.59505			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	9.83995	100.00000	9.82128			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	56.69747	101.04786	56.55576			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.26848	100.00000	4.25899			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.48371	100.00000	5.47145			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	14.03811	72.59933	14.01713			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.32709	127.83552	3.31802			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.45494	127.87043	3.44552			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	8.45343	100.07569	8.43248			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	30.51737	100.62321	30.44303			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	30.51737	100.62321	30.44303			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL132	On 27/01/2014	Spot Bond	101.04786	56.69747	101.04786	56.55576			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	31.71973	100.51806	31.64253			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	30.49442	100.07299	30.41886			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	30.44017	100.07235	30.36474			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	8.21087	101.33418	8.19030			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	12.38327	100.41093	12.35249			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	8.19949	101.33457	8.17894			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	9.77580	103.90444	9.75323			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	9.82083	103.93140	9.79816			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	30.44426	100.22094	30.36873			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	12.44383	100.59173	12.41286			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	11.84135	99.93469	11.81204			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	8.48783	100.07603	8.46680			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	70.13891	100.93686	69.96377			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	42.43773	100.27790	42.33238			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	42.28891	100.06196	42.18413			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	10.65662	100.07446	10.63021			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL152	On 08/02/2014	Spot Bond	100.76536	54.74772	100.76536	54.60969			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	21.76272	100.06587	21.70880			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	21.59423	100.06402	21.54072			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	21.92131	100.06760	21.86699			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	10.63420	100.07424	10.60785			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	10.24190	100.07047	10.21652			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	21.79246	100.06619	21.73846			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	21.90148	100.06739	21.84722			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	13.99968	102.65284	13.96767			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	16.83110	100.06844	16.78939			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	21.84201	100.06674	21.78789			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	44.66334	100.09530	44.55265			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	22.05674	100.18292	22.00203			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	42.41076	100.06691	42.30566			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	10.71530	108.26890	10.68986			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	10.60059	100.07386	10.57431			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.73224	103.66222	4.72100			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	21.89158	100.06728	21.83733			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL172	On 20/06/2015	Spot Bond	100.06735	21.91143	100.06735	21.85714			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	10.52166	100.07626	10.49559			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	8.81097	100.07891	8.78913			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	8.23951	100.07361	8.21909			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	61.27642	100.07223	61.08074			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	30.67411	100.07839	30.59810			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	22.38621	100.07574	22.33073			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	11.08205	100.08155	11.05459			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	10.52166	100.07626	10.49559			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	8.86811	100.07944	8.84613			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	9.83866	100.07796	9.81428			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	8.37044	100.07839	8.34970			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	11.75571	100.07515	11.72658			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	8.59541	100.07965	8.57411			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	8.74440	100.08103	8.72273			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	60.92982	100.06425	60.73526			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	60.96589	100.06489	60.77120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL191	On 20/09/2015	Spot Bond	100.06989	16.65227	100.06989	16.61100			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	16.80934	100.07148	16.76769			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	8.69164	100.08134	8.67010			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	8.69164	100.08134	8.67010			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	11.69843	100.08737	11.66944			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	9.71432	100.07679	9.69025			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	11.60878	100.08652	11.58001			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	11.64239	100.08684	11.61354			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	11.69843	100.08737	11.66944			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	6.85428	85.50175	6.84082			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	8.88666	100.08315	8.86463			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	8.88666	100.08315	8.86463			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01724	100.00000	0.01720			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	94.96382	103.67806	94.73052			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.35558	100.00000	4.34503			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	31.82600	100.56844	31.74851			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	32.52995	100.63477	32.45069			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	32.99905	100.67892	32.91862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2A1	On 18/10/2015	Spot Bond	101.20949	15.32586	101.20949	15.28750			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	16.01924	101.34649	15.97910			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	16.94169	101.52904	16.89916			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	11.87348	108.27946	11.84513		64,967,676,000.00		600,000	4,015,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	12.46660	124.59492	12.43348			0.00	0	300,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	31.47027	100.00000	31.39234			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	19.51889	115.64616	19.46974		24,401,339,760.00		211,000	9,687,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	30.08405	100.00000	30.00956			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.84168	100.00000	14.80866			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.40769	154.79211	4.39345			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	38.99800	129.92747	38.89205			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	87.44906	101.15622	87.23777			0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	11.11271	99.92565	11.08521			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	12.78711	112.23984	12.75585			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	19.94187	101.18527	19.89197			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	9.19069	101.23711	9.16768			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW14U	On 01/01/2014	Spot Bond	100.00000	60.64193	100.00000	60.49176			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	100.00000	8.87453	100.00000	8.85231			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	22.49783	114.82122	22.44182		344,463,660.00		3,000	3,000.00
BAW3	On 02/10/2017	Spot Bond	99.81750	10.09095	99.81750	10.06600			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	62.31263	100.11329	62.11357			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	68.02722	103.73691	67.87036			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	29.51344	99.83571	29.44045			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	34.47751	105.24488	34.39752			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	13.88645	111.52726	13.85268			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	55.67955	100.88946	55.53902			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	18.36350	104.32215	18.31628			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	83.98055	99.81811	83.60949			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	20.77965	102.00706	20.72728			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	20.76445	101.95171	20.71214			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	14.62204	99.81798	14.58589			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	20.67645	101.94160	20.62436			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	13.85636	104.59763	13.82063			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	20.00268	99.81335	19.95323			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA10	On 31/12/2015	Spot Bond	99.81335	20.00268	99.81335	19.95323			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	16.88794	99.81340	16.84619			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	17.45203	101.35805	17.40829			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	18.35891	102.22265	18.31254			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	20.77965	102.00706	20.72728			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	17.68666	102.70168	17.64181			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	12.14676	102.35327	12.11605			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	14.29686	99.82359	14.26151			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	14.29821	99.81671	14.26287			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	14.29821	99.81671	14.26287			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	31.48107	99.82722	31.40324			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	95.15857	99.86832	94.92731			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	19.31500	97.82330	19.26810			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	13.37492	103.70924	13.34071			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	14.67545	99.79214	14.63918			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	12.64651	100.04409	12.61519			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.62498	99.77076	1.62097			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA27	On 30/09/2017	Spot Bond	92.33087	12.30790	92.33087	12.27954			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	61.51028	99.87024	61.31420			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	18.46203	99.83486	18.41638			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	9.79547	99.06007	9.77142			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.66535	99.81958	0.66371			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	21.47455	104.16088	21.41940			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	19.57093	103.97505	19.52075			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	16.88828	106.00425	16.84423			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	14.51926	99.75847	14.48338			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.27381	99.75846	0.27313			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.80759	100.00000	6.79467			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.89606	100.00000	20.84431			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.01776	100.00000	18.97066			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.73936	100.00000	11.71028			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.75408	100.00000	11.72465			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.19344	100.00000	14.15830			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.29837	100.00000	12.26792			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	98.81449	100.20198	98.56064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP1	On 30/09/2014	Spot Bond	102.32067	31.66935	102.32067	31.58930			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	19.61781	102.37811	19.56820			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	2.07856	169.54509	2.07152			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	10.10435	150.32167	10.07898			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	11.67953	150.48996	11.65019			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	10.13691	105.72100	10.11331			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	38.46543	101.02420	38.36822			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	86.81820	101.68745	86.54217			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	46.14761	100.66680	46.03516			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	54.81120	100.64029	54.67316			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	86.65064	104.00756	86.37075			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	55.83670	100.90417	55.69575			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	95.17390	101.68177	94.93888			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	8.43788	100.33377	8.41692			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311F	On 20/09/2014	Spot Bond	100.06919	30.17348	100.06919	30.09871			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	33.26467	100.00000	33.18137			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	73.67911	100.00000	73.53769			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	12.11369	101.11913	12.08339			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	12.16172	101.12772	12.13129			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	12.30576	101.15348	12.27497			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.78550	101.23934	12.75349			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	13.26461	101.32517	13.23138			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	14.60281	101.56516	14.56615			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.83462	100.00000	5.82017			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	9.74124	100.93890	9.71692			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	10.08050	100.99127	10.05532			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	10.22582	101.01372	10.20027			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	10.27424	101.02120	10.24856			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	10.85486	101.11093	10.82771			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	11.62767	101.23048	11.59856			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.65175	100.00000	3.64271			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.65175	100.00000	3.64271			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.73990	100.10441	9.71576			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	10.36348	100.11338	10.33779			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	10.53352	100.11583	10.50742			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	14.45373	107.76177	14.41935			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	11.04364	100.12316	11.01626			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	11.95037	100.13609	11.92074			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.61947	100.00000	2.61298			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.61947	100.00000	2.61298			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	34.20925	110.26280	34.12635		118,753,035,600.00	1,077,000	3,041,000.00	
BID04	On 23/11/2017	Spot Bond	100.53667	7.82244	100.53667	7.80340			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	69.07501	96.69296	68.94884			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	99.18162	98.39577	99.18162	98.13339			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	16.75812	100.49749	16.71734			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.77316	100.00000	7.75432			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	8.17066	100.60117	8.15076			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	16.78008	100.49926	16.73924			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1C	On 21/11/2015	Spot Bond	100.52855	17.14233	100.52855	17.10060			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	17.80065	100.58172	17.75730			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	20.53948	100.80214	20.48936			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	15.92441	101.17004	15.88543			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	88.94227	100.10916	88.51834			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	87.44024	100.17136	87.16400			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	62.79958	100.07370	62.64396			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	80.71801	100.27042	80.54915			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.05755	100.00000	9.03511			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	34.01006	112.83919	33.92609		69,621,780,230.00		617,000	3,455,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	17.89088	121.22515	17.84411		26,184,632,400.00		216,000	8,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	13.58187	101.55684	13.54777			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	38.09069	100.95576	37.99450			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	17.78247	108.79348	17.73985		50,153,794,280.00		461,000	8,381,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	15.97013	109.29382	15.93170			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	10.28534	101.38676	10.25926			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	11.24566	110.62195	11.21834			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	22.16116	100.52977	22.10722			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL16	On 18/05/2017	Spot Bond	105.82127	13.41648	105.82127	13.38503			155,345,624,360.00	1,468,000	2,605,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	9.56818	100.81182	11.88593			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	10.60083	105.70562	15.98035			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	15.09089	100.97754	15.05277			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	11.43885	100.26196	11.41046			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	11.73264	123.26011	11.70173			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	11.44390	119.72199	11.41444			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	13.52967	123.54995	13.49376			0.00	0	26,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	15.98762	100.40002	15.94789			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	21.74146	107.22537	21.68996			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	27.22293	100.86678	34.00352			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	110.35234	101.10082	110.05086			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	43.17468	102.24997	43.06561			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	27.16814	102.59156	27.09930			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	24.46229	100.41408	24.40150			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	101.28001	100.11325	101.02656			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	46.98564	100.18762	46.86910			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN108		On 20/06/2013	Spot Bond	100.07319	87.05647	100.07319	86.65130		0.00	0	0.00
CLN110		On 31/03/2013	Spot Bond	100.00000	94.58841	100.00000	94.35828		0.00	0	0.00
CLN111		On 31/03/2013	Spot Bond	100.00000	94.58841	100.00000	94.35828		0.00	0	0.00
CLN112		On 31/03/2013	Spot Bond	100.00000	94.58841	100.00000	94.35828		0.00	0	0.00
CLN113		On 31/03/2013	Spot Bond	100.00000	94.58841	100.00000	94.35828		0.00	0	0.00
CLN114		On 20/06/2013	Spot Bond	100.07319	87.05647	100.07319	86.65130		0.00	0	0.00
CLN115		On 20/06/2013	Spot Bond	100.07319	87.05647	100.07319	86.65130		0.00	0	0.00
CLN116		On 31/08/2013	Spot Bond	100.53672	65.86677	100.53672	65.65559		0.00	0	0.00
CLN117		On 20/06/2013	Spot Bond	100.07373	87.07742	100.07373	86.67216		0.00	0	0.00
CLN118		On 20/06/2013	Spot Bond	100.06833	86.86791	100.06833	86.46363		0.00	0	0.00
CLN120		On 20/06/2013	Spot Bond	100.06400	86.70030	100.06400	86.29682		0.00	0	0.00
CLN123		On 23/05/2013	Spot Bond	100.60353	98.69632	100.60353	98.18468		0.00	0	0.00
CLN126		On 20/08/2015	Spot Bond	101.15466	24.33487	101.15466	24.27531		0.00	0	0.00
CLN127		On 01/07/2013	Spot Bond	99.83222	87.49197	99.83222	87.21637		0.00	0	0.00
CLN130		On 20/08/2015	Spot Bond	101.14186	24.18203	101.14186	24.12285		0.00	0	0.00
CLN132		On 20/09/2013	Spot Bond	100.06829	61.22317	100.06829	61.02766		0.00	0	0.00
CLN133		On 20/09/2013	Spot Bond	100.06451	61.06566	100.06451	60.87067		0.00	0	0.00
CLN134		On 20/08/2015	Spot Bond	101.20948	24.98963	101.20948	24.92844		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN135	On 22/08/2013	Spot Bond	100.61649	66.49543	100.61649	66.28672			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	66.49349	100.58787	66.28482			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	66.28544	100.59448	66.07281			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	87.11931	100.07482	86.71385			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	86.97266	100.07103	86.56789			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	61.38067	100.07206	61.18465			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	70.99321	106.64650	70.82578			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	96.15423	103.71200	95.92361			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	68.45279	104.51633	68.29398			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	68.11996	100.85780	67.90570			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	44.62469	100.09542	44.51410			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	63.40206	100.79729	63.24393			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	63.40206	100.79729	63.24393			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	87.92597	101.28023	87.71927			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	26.74581	100.83563	24.74261			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	18.17161	100.00000	18.12661			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	17.97206	100.00000	17.92756			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN164	On 30/04/2014	Spot Bond	100.00000	42.52099	100.00000	42.41451				0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	42.52099	100.00000	42.41451				0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	42.52099	100.00000	42.41451				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	42.52099	100.00000	42.41451				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	42.52099	100.00000	42.41451				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	42.52099	100.00000	42.41451				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	17.49058	100.07575	17.44724				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	42.52099	100.00000	42.41451				0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	94.72192	100.04314	94.49136				0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	95.30733	100.23356	95.07496				0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	94.93129	100.08420	94.70014				0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	94.93408	100.05746	94.70297				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	41.58099	100.00000	41.47803				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	13.60369	100.06980	13.56998				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	16.39207	100.15069	16.35142				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	11.28115	99.78582	11.25595				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN185	On 15/06/2016	Spot Bond	100.15069	16.39207	100.15069	16.35142			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	12.76450	101.41261	12.73249			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	48.84710	100.22617	48.72589			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	50.00173	100.17009	49.87772			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.09967	108.36668	7.08297			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	13.04137	99.52839	15.26787			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	4.18263	108.34841	4.17239			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	16.68911	102.60151	16.65097			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	50.24288	100.25498	50.11818			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	16.39207	100.15069	16.35142			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	16.39207	100.15069	16.35142			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.76058	107.96614	4.74883			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.72001	107.75628	8.69854			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	15.78647	100.11142	15.74735			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	97.18691	100.00002	96.94635			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	97.67051	100.07054	97.42617			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	87.55090	100.08593	87.14339			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN211	On 20/12/2013	Spot Bond	100.10498	64.39367	100.10498	64.23406			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	27.73262	101.25895	27.66317			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	27.80342	101.27689	27.73378			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	14.72892	105.79026	14.69459			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	28.29350	101.32709	28.21375			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	27.91466	101.30689	27.84473			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	10.66021	101.18509	10.63353			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	10.65834	101.19643	10.63166			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	14.74142	105.99233	14.70701			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	14.74142	105.99233	14.70701			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	47.19428	107.65143	47.06947			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	47.59641	110.88445	47.46719			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	13.33565	104.90153	13.30478			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	12.31470	100.07790	12.28418			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	13.26574	100.08711	13.23287			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	89.05236	100.16277	88.62568			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	89.06953	100.16385	88.64276			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	27.47390	101.18605	27.40515			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN231	On 17/01/2015	Spot Bond	101.18605	27.47390	101.18605	27.40515				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	50.38570	100.17539	50.26073				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	88.20664	101.40617	87.99908				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	88.20664	101.40617	87.99908				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	17.21282	100.16285	17.17014				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	9.74675	100.71861	9.07714				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	99.72506	100.63163	99.45161				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	11.09923	100.07925	11.07173				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	21.58620	100.51081	23.14125				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	9.37656	100.54638	11.07570				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	9.47460	103.07581	14.01348				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	9.47460	103.07581	14.01348				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	23.14127	100.51075	23.08495				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	23.16183	100.51227	23.10545				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	13.56012	99.62826	16.28433				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	13.28184	100.86363	15.99338				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	21.99594	100.17567	21.94139				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN249	On 24/02/2017	Spot Bond	100.84631	13.02150	100.84631	15.66556			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	21.52438	99.94994	21.47110			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	21.52438	99.94994	21.47110			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	21.52438	99.94994	21.47110			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	21.52438	99.94994	21.47110			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	21.52438	99.94994	21.47110			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	21.70126	99.94850	21.64755			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	10.21933	99.94597	10.19404			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	10.21933	99.94597	10.19404			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	10.21933	99.94597	10.19404			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	10.21933	99.94597	10.19404			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	10.21933	99.94597	10.19404			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	10.27474	99.94556	10.24931			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	12.71724	110.57517	12.68636			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	44.44034	100.09271	44.33019			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	30.38194	100.59304	30.30796			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	91.38452	99.85267	91.16353			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	42.76787	100.09928	42.66187			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN267	On 16/03/2014	Spot Bond	100.09928	42.76787	100.09928	42.66187			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	9.25760	101.01926	9.23421			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	12.25911	100.09028	12.22872			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	12.58862	100.79299	15.11939			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	13.93969	100.10632	13.90514			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	10.35346	100.07520	10.32780			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	10.29741	100.07467	10.27190			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	10.35393	100.07203	10.32826			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	9.00850	100.58176	8.98657			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	10.33633	100.62464	12.28375			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	12.28377	100.62450	12.25385			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	10.33151	100.07182	10.30591			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	24.96255	100.10367	24.90068			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	10.71351	100.32695	10.68690			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	21.79272	100.05044	21.73874			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	21.45154	99.94992	21.39845			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	16.86155	100.07255	16.81977			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN284	On 20/06/2017	Spot Bond	100.08473	11.36215	100.08473	11.33399			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	11.36215	100.08473	11.33399			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	11.36215	100.08473	11.33399			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	11.36215	100.08473	11.33399			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.00787	100.79550	8.97929			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.98096	100.46527	9.95614			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	11.49427	99.93367	11.46583			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	11.49427	99.93367	11.46583			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	11.38345	99.93449	11.35527			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	11.25681	99.84728	11.22897			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	11.38345	99.93449	11.35527			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	11.33971	99.84633	11.31166			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.65052	100.08705	1.64643			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	11.25681	99.84728	11.22897			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	11.28471	99.84728	11.25681			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	11.33971	99.84633	11.31166			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.13949	100.00000	6.12429			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	6.25274	100.00000	6.23725			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN302	On 20/12/2017	Spot Bond	100.08579	1.65059	100.08579	1.64650			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.65581	100.00000	1.65171			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.65581	100.00000	1.65171			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.65581	100.00000	1.65171			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	0.94024	100.00000	0.93724			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	0.94024	100.00000	0.93724			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	100.00000	0.90117	100.00000	0.89717			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	19.74023	100.00000	19.69606			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	19.74023	100.00000	19.69606			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.70927	35.42491	0.70864			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	86.26199	156.72722	85.95269			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	99.95846	100.26956	99.69952			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	99.91132	100.26726	99.65250			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN48	On 07/03/2013	Spot Bond	100.00000	151.43845	100.00000	151.03431			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	134.17988	156.52494	133.68794			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	99.86417	100.26496	99.60548			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	94.34258	154.89181	93.97642			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	85.30814	100.90305	85.11325			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	85.30814	100.90305	85.11325			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	4.85968	164.96027	4.84108			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	90.11503	98.96405	89.91245			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	90.13320	98.95402	89.93059			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	99.91132	100.26726	99.65250			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	99.91132	100.26726	99.65250			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	15.45593	100.00000	15.41765			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	92.85915	102.57148	92.63851			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	8.77585	127.81539	8.75206			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF01	On 20/10/2015	Spot Bond	80.28000	20.61583	80.28000	20.58257			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	20.66758	80.11138	20.63429			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	11.35664	101.51920	11.32814			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	11.35664	101.51920	11.32814			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	12.48069	100.07895	12.44976			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	11.86135	100.07296	11.83196			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	10.63421	100.07419	10.60785			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	84.92018	101.51807	84.65641			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	10.74582	100.07839	10.71919			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.49840	101.17107	9.47463			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.00000	0.89777	100.00000	0.89369			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	19.11163	112.14249	19.06468			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	91.42306	102.77374	91.20903		72,352,712,960.00	704,000	352,000.00	
COJ04	On 05/06/2018	Spot Bond	104.83082	11.16436	104.83082	11.13854			0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	11.93871	123.34967	11.90724			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	19.26435	109.68398	19.21813			0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	13.36033	116.79754	13.32643			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ12C	On 17/02/2013	Spot Bond	5.86800	99.95179	5.86800	99.93574			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	31.54338	100.46415	31.46580			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.76764	100.49279	10.74143			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	23.05903	100.39083	23.00172			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	19.39714	100.94063	19.34816			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	97.06324	100.39538	96.80479			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	94.30192	100.24848	94.05831			0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	50.00002	100.00000	50.00001			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	93.54011	100.00000	93.31362			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	93.01222	101.22658	92.78513			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	14.56699	100.00000	14.53092			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	101.78683	6.86000	101.74848			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	85.31813	100.00000	85.12422			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	42.77505	102.15380	42.66710			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	23.91698	102.26580	23.85655			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	61.14905	102.03232	60.99488			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	71.88177	105.76710	71.71613			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21	On 15/06/2016	Spot Bond	127.91650	17.11090	127.91650	17.06448				0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	8.39800	116.63462	8.37671			3,629,669,374,400.00		31,120,000	61,857,000.00
DV23	On 27/02/2023	Spot Bond	119.62218	12.93189	119.62218	12.89898			19,475,089,014,900.00		162,805,000	106,298,000.00
E170	On 01/08/2020	Spot Bond	146.45461	9.61378	146.45461	9.58465				0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	17.04672	104.01633	17.00299				0.00	0	3,000,000.00
EFC01	On 31/08/2014	Spot Bond	100.57434	25.14178	100.57434	25.07920				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	10.24097	100.62205	10.21547				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	4.17015	100.65378	4.15976				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.69724	100.68546	1.69301				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	12.01062	128.03785	11.97801				0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.66000	117.89850	1.66000	117.88312				0.00	0	40,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.26427	104.49020	2.25882				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	9.50097	117.22671	9.47678				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	13.60239	117.96601	13.56759				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	11.83525	108.44717	11.80696				0.00	0	2,000,000.00
EPF001	On 19/08/2015	Spot Bond	100.61804	16.16005	100.61804	16.12069				0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	54.74422	100.74391	54.60623				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC03	On 18/02/2013	Spot Bond	100.55022	98.91009	100.55022	98.64131			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	52.70251	100.00000	52.70250			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	38.49821	100.00000	38.40287			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	98.46132	100.00000	98.21014			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	39.98743	100.00000	39.85039			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	86.18657	100.00000	85.98889			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	28.32787	124.62183	28.24976			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	25.22820	105.65441	25.16915			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	18.74750	106.40064	18.69843			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	10.17088	101.27791	10.14541			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	31.32405	100.72291	31.24768			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	30.87090	100.66122	30.79567			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00133	100.64003	0.00133			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	31.42859	100.73714	31.35194			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00132	100.71039	0.00132			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	65.51223	100.58516	65.30666			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	30.48723	100.60896	30.41298			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	16.32473	100.62801	16.28496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA13	On 17/08/2013	Spot Bond	100.58802	65.51793	100.58802	65.31233				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.00134	100.58833	0.00133				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.00133	100.61654	0.00133				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	21.14246	107.62781	21.09250				2,367,811,820.00	22,000	6,011,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	11.59965	115.04070	11.57073				247,682,627,100.00	2,153,000	255,962,000.00
ES23	On 25/01/2023	Spot Bond	123.79417	8.52596	123.79417	8.50329				18,321,537,160.00	148,000	262,959,000.00
ES26	On 02/04/2026	Spot Bond	101.89369	10.45788	101.89369	10.43425				633,982,539,180.00	6,222,000	50,141,000.00
ES33	On 15/09/2033	Spot Bond	8.76000	91.21837	8.74000	91.36876				32,315,640,000.00	3,689,000	868,903,000.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	16.24833	100.52379	17.85774				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	58.78771	101.23849	58.64052				0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	92.86545	100.14918	92.62942				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.54715	100.00000	10.52074				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.26378	100.00000	10.23808				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	68.00297	100.72700	67.78932				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	68.12199	100.75346	67.90792				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	66.23898	100.83807	66.03068				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	68.71693	100.88562	68.50074				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB03	On 15/09/2014	Spot Bond	106.83968	35.74587	106.83968	35.66144			153,421,780,480.00	1,436,000	14,514,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	10.14493	102.29365	10.12193			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	12.91254	100.22508	12.88050			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	9.32726	100.22502	9.30412			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	10.68161	101.16350	10.65488			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01795	101.09860	0.01790			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	13.01020	109.77327	12.97896			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	10.13225	98.22086	10.10755			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	56.63302	100.00000	56.50151			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	83.92967	215.70757	83.53969			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	73.55688	105.50847	73.40675			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.55305	127.58470	2.54589			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.78706	273.62971	2.77389			0.00	0	1,000,000.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.64152	149.98730	2.63341			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.24838	199.45863	2.23985			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	24.31725	121.07209	24.25374			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	29.65077	100.00000	29.58442			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	29.65077	100.00000	29.58442			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.69518	52.69690	3.69089				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.49185	33.20196	3.48911				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.76300	31.98407	3.76014				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	42.95598	100.55103	42.85996				0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	85.94958	101.09338	85.75247				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	15.52884	100.83125	15.49094				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	47.08323	100.12935	46.96650				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	43.47233	100.07866	43.36461				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	15.15385	100.80714	15.11687				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	15.15385	100.80714	15.11687				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	11.24016	100.52930	11.21219				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	14.93115	100.79281	14.89472				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	12.25919	100.08975	12.22881				0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	96.92896	100.50743	96.43461				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	16.86265	100.15766	16.82083				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	10.80233	100.07580	10.77556				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	11.72130	100.08460	11.69226				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC114	On 20/06/2014	Spot Bond	100.10209	44.96978	100.10209	44.85832			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	10.22189	98.00000	10.19604			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.92231	100.00000	9.89673			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	16.69850	100.15523	16.65709			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	11.69843	100.08737	11.66944			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	13.82731	100.10732	13.79304			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	14.77949	100.11620	14.74286			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	11.21653	100.08283	11.18874			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	12.17782	102.36455	12.14703			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	16.11234	100.12857	16.07239			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	11.53033	100.08579	11.50175			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.62821	100.00000	7.60854			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	12.38138	100.10168	12.35070			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	14.53912	100.12161	14.50308			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	11.31920	100.09179	11.29115			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	11.99721	100.09811	11.96747			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	13.87267	100.11547	13.83828			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	12.95760	100.10701	12.92549			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC132	On 20/09/2017	Spot Bond	100.12057	14.42617	100.12057	14.39041			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	15.23940	100.12805	15.20162			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	13.83878	100.11516	13.80448			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	13.44339	100.11151	13.41007			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	12.16670	100.09968	12.13655			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	11.96331	100.09779	11.93366			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	14.71985	100.12327	14.68335			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	14.55042	100.12172	14.51435			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	14.08729	100.11745	14.05238			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	14.74244	100.12348	14.70589			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	12.67514	100.10439	12.64373			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.36441	100.09221	11.33624			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	9.73693	100.07700	9.71280			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	15.38622	100.12940	15.34808			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	31.85833	100.09221	31.77937			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	20.05464	100.10419	20.00493			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	14.10072	100.72629	14.06634			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC149	On 20/09/2015	Spot Bond	100.09926	19.56270	100.09926	19.51421			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	10.64113	100.08547	10.61476			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.42022	98.00000	1.41663			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	10.75415	100.08652	10.72750			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	9.86127	100.07817	9.83683			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	10.16644	100.08103	10.14124			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	13.16096	100.10890	13.12834			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	56.37298	100.20368	56.19276			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	38.42761	100.21459	38.33227			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	58.88388	100.20368	60.60396			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	38.33773	100.19795	38.24263			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.65098	100.07944	1.64689			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.67672	100.38297	0.67504			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.00000	0.90442	100.00000	0.90050			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	43.36005	100.57737	43.26309			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	39.72430	101.33365	39.62475			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	23.32866	100.08266	23.27085			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	18.17123	100.08218	18.12620			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC41	On 25/10/2013	Spot Bond	101.28616	57.41933	101.28616	57.27551				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.58193	98.45245	10.55609				0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	98.75151	115.36525	98.44424				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	84.39569	101.29693	84.13484				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	42.78075	100.06887	42.67475				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	9.61318	101.11641	9.58913				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.30214	115.36587	5.28883				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	12.98940	100.08387	12.95721				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	13.08892	100.08483	13.05648				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.06138	115.54905	4.05116				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	29.74313	113.64754	29.68133				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	3.72679	115.36587	3.71743				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.39826	117.71276	5.38447				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	9.75141	118.00209	9.73062				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	10.61981	101.27177	10.59321				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	20.09828	100.00000	20.04852				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	19.73991	100.20020	19.69093				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC79	On 15/06/2016	Spot Bond	100.17418	17.97875	100.17418	17.93416				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	108.26486	4.73000	108.24178				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	18.19756	100.17741	18.15242				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	11.70651	100.07144	11.67750				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	12.92303	100.08326	12.89102				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	33.83873	100.11237	33.75486				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	14.55949	100.09907	14.52341				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	14.13936	100.09502	14.10432				0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	96.80214	100.06298	96.55999				0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	96.81110	100.06521	96.56893				0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	96.84810	100.06023	96.60584				0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	96.93948	100.06131	96.69700				0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	11.28424	100.08049	11.25627				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	17.10340	100.16123	17.06099				0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	11.27303	100.08038	11.24509				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	25.19830	97.80179	25.13714				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	17.66145	100.16949	17.61765				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	15.62256	100.83728	15.58443				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A1	On 02/08/2013	Spot Bond	99.94942	79.08209	99.94942	78.85295				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	79.95601	101.49845	79.72157				0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	79.20217	99.46188	78.97356				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	79.63804	103.49133	79.40102				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	79.60093	97.69123	79.37434				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	79.05971	100.87998	78.82899				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	79.30451	101.02852	79.07282				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	79.60509	101.21079	79.37220				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	79.79372	101.32512	79.56008				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	18.41452	144.28965	18.35779				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	64.73937	100.90946	64.53114				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	38.82432	103.60434	38.72508				0.00	0	3,000,000.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	20.23780	101.69223	20.18693				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	14.93232	103.43851	14.89422				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	9.21711	102.25429	9.19383				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.94920	101.76484	8.92718				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	14.03484	100.00000	14.00822				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36	On 07/12/2023	Spot Bond	261.70847	2.88599	261.70847	2.87275			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.78897	273.38978	2.77580			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.92963	256.75899	2.91636			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.32589	123.65104	2.31971			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	7.11103	101.04016	7.09325			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.56896	123.78317	2.56192			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	12.81876	101.29456	12.78665			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	10.95579	101.45459	10.92832			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	79.43115	101.10626	79.19895			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	6.98696	100.92257	6.96932			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	62.28699	100.00005	62.13275			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.24358	98.38735	2.23844			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	93.69374	101.21006	93.46276			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	96.52020	100.00000	96.28010			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	96.94220	100.42877	96.44560			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.76631	100.00000	0.76439			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	13.60873	104.97509	13.57353			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	93.21451	100.28475	92.74489			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS71	On 08/06/2013	Spot Bond	100.19981	91.37244	100.19981	90.92153			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	6.70408	100.80772	6.68116			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	17.97010	101.07593	17.92517			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.35233	100.44759	9.32908			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	42.80234	100.17395	42.69619			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	16.25075	100.76967	16.21024			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	38.54122	100.98200	38.44494			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	77.52156	100.85889	77.29926			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	13.11921	102.64440	13.08595			0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	56.28828	100.85054	56.14784			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.73483	108.09035	2.72810			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	1.70106	101.11747	1.69690			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	59.81010	100.16642	59.66178			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	36.28242	107.16699	36.19652		1,393,170,870.00		13,000	135,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	26.86483	108.33117	26.80066		9,533,142,960.00		88,000	1,470,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	14.98876	107.16932	14.95327			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	12.94154	109.08100	12.91045			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX18	On 14/04/2018	Spot Bond	117.62764	12.97044	117.62764	12.93752			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	10.54156	108.91524	10.51627		137,777,778,600.00	1,265,000	1,515,000.00	
FRX24	On 10/12/2024	Spot Bond	118.59653	10.73315	118.59653	10.70571			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	13.21259	109.40010	13.18129			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	11.78279	86.57971	11.75952			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	16.30546	100.55204	16.26488			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	15.70738	101.32185	15.66803			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	20.69323	101.40666	20.64134			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	14.42037	107.64302	14.38630			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	105.44445	100.00000	105.16623			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	101.97079	100.00000	101.70245			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	96.29260	100.37860	96.03828			0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126	99.72884	99.24126	99.45915			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	91.57566	98.75737	91.34932			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	100.00000	99.99993	100.00000	99.99986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB90	On 26/04/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403				0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504				0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842				0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037				0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.72030	101.20169	7.70098				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	9.58920	101.57032	9.56511				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	7.84966	100.58455	7.83012				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	8.00258	100.59878	7.98266				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	8.29812	100.62628	8.27745				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.17103	100.00000	2.16543				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	8.66479	100.66039	8.64321				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	9.17370	100.70773	9.15083				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	30.98819	100.25900	30.91128				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	11.38106	101.08226	11.35228			101,082,260,000.00	1,000,000	750,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT03	On 15/10/2015	Spot Bond	101.25499	15.38190	101.25499	15.34339			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	11.50943	100.11004	11.48090		1,037,140,014,400.00	10,360,000	10,360,000.00	
GRT05	On 25/01/2015	Spot Bond	101.64234	26.84314	101.64234	26.77569		0.00	0	0.00	
GRT06	On 11/12/2017	Spot Bond	100.23736	9.33536	100.23736	9.31219		0.00	0	0.00	
GSIZ16	On 23/09/2016	Spot Bond	99.99999	11.85222	99.99999	11.82287		0.00	0	0.00	
HILB01	On 18/07/2015	Spot Bond	101.18024	19.95769	101.18024	19.90775		0.00	0	0.00	
HILB02	On 13/09/2017	Spot Bond	100.20054	9.23607	100.20054	9.21316		0.00	0	0.00	
HILC03	On 17/04/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037		0.00	0	0.00	
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00	
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00	
HMS1B2	On 19/02/2013	Spot Bond	101.50868	52.45762	101.50868	52.45761		0.00	0	0.00	
HMS1B3	On 19/02/2013	Spot Bond	101.50868	52.45762	101.50868	52.45761		0.00	0	0.00	
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00031	100.00000	50.00030		0.00	0	0.00	
HMS1B6	On 19/07/2013	Spot Bond	100.00000	77.41509	100.00000	77.26650		0.00	0	0.00	
HMS1B7	On 19/07/2013	Spot Bond	101.18125	82.41164	101.18125	82.16330		0.00	0	0.00	
HMS1B8	On 19/07/2015	Spot Bond	101.21718	20.18128	101.21718	20.13076		0.00	0	0.00	
HMS1B9	On 19/07/2015	Spot Bond	107.10005	20.36715	107.10005	20.31353		0.00	0	0.00	
HMS1C2	On 19/02/2013	Spot Bond	101.59173	52.58482	101.59173	52.58482		0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C3	On 19/07/2013	Spot Bond	101.22625	82.47175	101.22625	82.22314			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	20.48387	101.28016	20.43256			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	18.21994	117.06290	18.16804			0.00	0	0.00
HMS1D2	On 19/02/2013	Spot Bond	101.69896	52.74923	101.69896	52.74923			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	82.57994	101.30724	82.33084			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	20.87255	101.36111	20.82024			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	19.08498	114.94363	19.03149			0.00	0	0.00
HMS1E2	On 19/02/2013	Spot Bond	102.07916	53.33042	102.07916	53.33041			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	82.72414	101.41519	82.47440			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	21.34708	101.46001	21.29353			0.00	0	0.00
HMS1F2	On 19/02/2013	Spot Bond	102.24978	53.68692	102.24978	53.68691			0.00	0	0.00
HMS1G2	On 19/02/2013	Spot Bond	102.77072	54.53533	102.77072	54.53532			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	8.47271	120.49879	8.45067		169,782,795,110.00		1,409,000	47,535,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.74534	278.97229	2.73219		1,115,889,160,000.00		4,000,000	96,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.74157	279.46415	2.72843		0.00		0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	8.71583	109.78196	8.69479		46,437,769,080.00		423,000	29,200,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	8.69248	110.08516	8.67145		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Spot Bond	1.15000	112.75803	1.15000	112.74488			0.00	0	510,700,000.00
I2038	On 31/01/2038	Spot Bond	1.85000	111.21789	1.86000	110.98844		27,750,000,000.00		15,000,000	355,670,000.00
I2050	On 31/12/2050	Spot Bond	1.95000	118.24807	1.96000	117.93245		465,075,000,000.00		238,500,000	527,871,043.00
IBC01	On 16/03/2015	Spot Bond	94.50000	25.02730	94.50000	24.98172		0.00		0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	28.13627	111.10415	28.06767		0.00		0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	99.50907	100.38955	99.25430		0.00		0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	22.31977	101.98179	22.26352		0.00		0	0.00
IBL14	On 28/06/2015	Spot Bond	100.56090	21.65085	100.56090	21.59697		0.00		0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	83.75908	99.93156	83.38370		0.00		0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	63.78493	100.23834	63.62664		0.00		0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	42.96930	100.38793	42.86253		0.00		0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	48.71828	104.99431	48.60483		0.00		0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	18.58757	110.23108	18.54254		0.00		0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	13.67325	114.54738	13.63909		0.00		0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	44.78386	103.99743	44.68094		0.00		0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	38.81657	101.06758	38.71954		0.00		0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	30.27376	100.58995	30.20003		0.00		0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	29.76434	111.22906	29.69038		0.00		0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL28	On 18/08/2016	Spot Bond	108.02289	12.03529	108.02289	12.00707			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	26.22854	100.81617	26.16238			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	9.89840	100.86946	9.87342			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	3.49474	123.12082	3.48550			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	2.25158	127.68743	2.24545			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	21.01310	99.85267	20.96113			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	9.67059	99.84531	9.64667			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	12.19462	108.72274	12.16557			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	21.88473	100.33316	21.83038			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	10.13673	100.11008	10.11161			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	10.57129	100.65809	10.54553			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	9.55653	102.66026	9.53479			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	8.13755	99.50921	8.11942		108,664,057,320.00	1,092,000	100,000.00	
IC02	On 09/05/2013	Spot Bond	100.00000	88.60802	100.00000	88.41111			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00146	100.00000	0.00146			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	22.52668	100.89947	22.47618			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	22.52668	100.89947	22.47618			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP03	On 31/01/2017	Spot Bond	101.97863	8.69621	101.97863	8.67644			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.54254	100.89947	8.52339			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	15.40641	100.90751	15.36796			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	15.17812	100.84756	15.14025			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	15.40229	99.83295	15.36421			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	20.60024	114.58662	20.54903			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	30.11323	99.86601	30.03875			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	30.11323	99.86601	30.03875			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	9.99077	100.72296	9.96641			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.50712	100.00000	8.48605			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	81.09103	101.81841	80.84837			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	77.91689	101.39919	77.69125			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	76.40220	101.19088	76.18568			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	28.30950	103.56174	28.24432			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	65.01959	100.41740	64.81585			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	53.73578	100.58388	65.69228			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	87.00184	101.41671	86.80931			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	16.66598	101.24311	16.62380			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN189U	On 25/04/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560				0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	50.00000	100.00000	99.72678				0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523				0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263				0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321				0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	99.19658	50.20169	99.19658	50.20168				0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	98.66071	99.09525	98.39715				0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	96.84798	98.99412	96.59426				0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	95.10440	98.88812	94.85999				0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	93.42574	98.78695	93.19011				0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	91.80857	98.68599	91.58124				0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148				0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772				0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476				0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009				0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.53390	100,000.00000	0.52620				0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND319	On 07/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	100.00000	80.39648	100.00000	83.52403			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	70.10898	100.00000	69.97597			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	69.18318	100.00000	69.05192			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	68.26959	100.00000	68.14007			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND337	On 10/09/2013	Spot Bond	100.00000	67.36808	100.00000	67.24026			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	66.47846	100.00000	66.35234			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	64.73432	100.00000	64.61151			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	63.87949	100.00000	63.75829			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	63.03594	100.00000	62.91635			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	62.20354	100.00000	62.08552			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	61.38212	100.00000	61.26567			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	60.57155	100.00000	60.45664			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	59.77169	100.00000	59.65829			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	58.98239	100.00000	58.87049			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	58.20351	100.00000	58.09309			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	57.43492	100.00000	57.32595			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	56.67647	100.00000	56.56895			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	55.92805	100.00000	55.82194			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	79.16018	100.81810	78.92860			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	79.16667	100.00000	78.94737			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING100	On 19/05/2013	Spot Bond	100.70818	100.94987	100.70818	100.41491			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	17.65578	101.98370	17.61129			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	17.43082	106.31357	17.38523			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	16.76604	104.39662	16.72290			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	9.45445	99.99991	9.43103			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	101.91589	100.00000	101.64770			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	33.52921	100.36848	33.44591			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	11.01722	100.00021	10.98994			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	97.03760	100.00000	96.79379			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.38274	6.50000	102.36475			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	90.93778	101.36114	90.71549			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	88.76540	101.10456	88.55355			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	11.41826	100.08473	11.38996			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	28.55851	101.44140	28.48689			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	99.63805	100.25042	99.37997			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	91.97967	100.25042	91.52331			0.00	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	96.78268	100.08567	96.53931			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	96.58626	100.07206	96.34403			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	101.45870	100.37849	101.19073			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	95.43338	100.38408	94.95211			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	64.78840	100.38408	64.58546			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	101.46831	100.37919	101.20031			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	16.21708	100.00000	16.17780			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	10.37893	100.00000	10.35379			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	88.45081	100.27920	88.04408			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	84.89458	100.08647	84.49572			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	86.86030	100.00000	86.58368			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	84.13760	100.00000	83.82129			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	86.34310	100.00000	86.14462			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	85.32425	100.90615	85.12932			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	55.78982	100.92542	55.64895			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	55.78982	100.92542	55.64895			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	58.20561	101.29332	58.05980			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING60U	On 28/02/2014	Spot Bond	100.00000	49.32367	100.00000	49.20152			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	30.71648	102.06095	30.63902			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	23.62631	101.68471	23.56625			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	65.53790	100.42003	65.37500			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	20.24645	101.24581	20.19576			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	12.48028	101.27443	12.44902			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	9.38031	101.29354	9.35680			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	13.60929	107.00679	13.57728			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	47.26481	105.51634	47.15430		5,803,398,700.00	55,000	2,055,000.00	
IPL5	On 28/09/2015	Spot Bond	100.55058	16.84651	100.55058	16.80459		0.00	0	0.00	
IPL6	On 28/09/2017	Spot Bond	111.16948	13.89393	111.16948	13.86004		6,003,151,920.00	54,000	12,709,000.00	
IV012	On 26/11/2014	Spot Bond	100.64446	33.27463	100.64446	33.19356		0.00	0	0.00	
IV013	On 22/06/2015	Spot Bond	100.00026	23.13934	100.00026	23.08203		0.00	0	0.00	
IV014	On 22/06/2015	Spot Bond	106.83400	23.24755	106.83400	23.19294		0.00	0	0.00	
IV015	On 20/09/2017	Spot Bond	100.08056	10.44942	100.08056	10.42352		0.00	0	0.00	
IV016	On 06/12/2021	Spot Bond	100.38986	9.38010	100.38986	9.35680		0.00	0	0.00	
IV017	On 31/01/2022	Spot Bond	117.02647	2.46049	117.02647	2.45424		0.00	0	0.00	
IV019	On 31/03/2028	Spot Bond	129.51692	3.07732	129.51692	3.06863		0.00	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	64.76860	100.38643	64.56348				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	8.51704	99.81973	8.49599				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	8.15554	101.53934	8.13506				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	8.06701	101.19270	8.04682				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.27964	100.25130	0.27895				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	8.56097	99.94061	8.53978				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	57.52221	100.95973	57.37854				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.28433	92.45654	2.27934				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.21288	95.34778	2.20793				0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	65.22452	100.52241	65.06403				0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	98.22137	103.46133	97.97507				0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	94.84563	99.88087	94.61511			4,834,234,108,000.00	48,400,000	12,100,000.00	
IV08	On 30/04/2018	Spot Bond	114.89453	16.37399	114.89453	16.33298				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	9.85843	101.30356	9.83346				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	3.04467	129.51692	3.03607				0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478				0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA229	On 19/07/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	99.16760	50.20897	99.16760	99.72904			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	98.13552	99.06633	97.87483			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	96.34289	98.96527	96.09188			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	94.61831	98.85919	94.37645			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	92.95757	98.75808	92.72435			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
IVA322	On 15/05/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA323	On 16/05/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871				0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432				0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070				0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783				0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570				0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433				0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369				0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379				0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462				0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618				0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357				0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070				0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	68.92091	100.00000	68.79015				0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176				0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536				0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080				0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA340	On 03/10/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	61.96773	100.00000	61.85016			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	61.14943	100.00000	61.03342			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	60.34194	100.00000	60.22745			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	59.54510	100.00000	59.43213			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	58.75879	100.00000	58.64732			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	57.98287	100.00000	57.87286			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	57.21719	100.00000	57.10864			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	56.46162	100.00000	56.35450			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	55.71603	100.00000	55.61032			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	86.36968	99.74330	86.10119			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	7.26982	100.81205	7.25148			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	38.37769	101.01716	38.28180			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	19.78998	101.02507	19.74053			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	8.95973	100.00000	8.93755			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	79.16019	100.81807	78.92861			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF004	On 09/05/2013	Spot Bond	100.65963	83.35573	100.65963	83.16707				0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	79.41176	100.00000	79.17889				0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	84.93888	100.00000	84.75220				0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	51.20000	100.00000	63.84496				0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	53.27193	100.00000	53.14001				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	15.22204	101.04078	15.18400				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	27.49909	100.00000	27.43099				0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	87.39261	100.00000	87.19445				0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	87.11057	100.00000	86.91304				0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	104.62962	108.21223	104.62962	107.91483				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.34348	102.42188	2.33813				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	9.86238	101.21431	9.83742				0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	95.07762	100.00000	94.84684				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	12.27695	153.49881	12.23838				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	56.77803	101.46222	56.63560				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	21.40025	100.47188	21.34703				0.00	0	7,500,000.00
LGL02	On 13/08/2017	Spot Bond	103.08494	9.65852	103.08494	9.63636			198,026,169,740.00		1,921,000	4,550,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL03	On 03/04/2018	Spot Bond	101.72477	1.46924	101.72477	101.72477	1.46592			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	9.97950	100.30391	100.30391	9.95472			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	21.17285	100.60223	100.60223	21.12549			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	4.07426	100.33330	100.33330	4.06414			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	69.71070	100.00000	100.00000	69.57844			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	78.92987	100.80210	100.80210	78.69967			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	93.65607	98.89515	98.89515	93.41902			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	58.34960	101.14527	101.14527	58.20363			0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	99.30996	50.17314	99.30996	99.30996	50.17313			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	94.61314	98.95948	98.95948	94.37107			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	86.67665	98.43044	98.43044	86.47452			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	84.29561	100.00000	100.00000	84.10138			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	71.28906	100.00000	100.00000	71.15010			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	100.00000	80.57395	100.00000	100.00000	80.39648		45,000,000,000,000.00	450,000,000	450,000,000.00	
MBC18	On 21/02/2013	Spot Bond	99.17027	98.13360	99.17027	99.17027	97.87265			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	81.47321	100.00000	100.00000	81.29176			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	88.61094	101.29323	101.29323	88.40063			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	39.78755	101.31233	101.31233	39.68788			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF024	On 26/05/2013	Spot Bond	100.54173	96.62663	100.54173	96.13366			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	44.56840	100.58073	44.45988			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	28.01322	101.30733	27.94304			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	19.83900	101.17095	19.78937			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	15.95790	99.84625	15.91798			0.00	0	10,000,000.00
MBF030	On 01/10/2017	Spot Bond	99.84060	8.72589	99.84060	8.70408		329,473,980,000.00		3,300,000	1,100,000.00
MBF031	On 06/12/2013	Spot Bond	100.25866	60.79988	100.25866	60.64728			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	56.52916	101.08567	56.38782			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	56.95450	100.00000	56.81347			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	44.66330	100.00000	44.55511			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	40.53252	100.00000	40.43215			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	24.76133	100.00000	24.70002			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	26.55103	100.00000	26.48455			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.28515	100.00000	6.26959			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	15.34461	100.00000	15.30661			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	11.40864	109.95029	11.38122		1,869,154,930.00		17,000	60,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB3M	On 13/12/2014	Spot Bond	100.21678	31.02587	100.21678	30.94889			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	59.80520	100.18427	59.65686			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	24.45513	100.20050	24.39446			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	32.89160	101.34831	32.81759			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	32.94182	101.35889	32.86769			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	13.52557	101.41174	13.49513			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	7.91625	103.44664	7.89804			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.58913	103.61067	7.57164			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	15.94953	101.86568	15.91350			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	10.46773	104.35890	10.44347			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	10.54641	104.67108	10.52191			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	29.21615	106.18586	29.14787			0.00	0	59,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	16.28660	100.06286	16.24625			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.95348	100.06556	7.93377			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	10.97385	110.15502	10.94424			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	21.43181	107.16233	21.38107		30,326,939,390.00	283,000	25,335,000.00	
MIL01	On 31/05/2015	Spot Bond	100.44922	23.09890	100.44922	23.04147			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	12.46008	104.78971	12.43127			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB01	On 31/05/2013	Spot Bond	100.42970	95.73449	100.42970	95.24160			903,867,300,000.00	9,000,000	3,000,000.00
MQB02	On 31/05/2017	Spot Bond	104.79935	12.12501	104.79935	12.09697			66,442,787,900.00	634,000	6,301,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	36.15361	110.61908	36.06578			206,857,679,600.00	1,870,000	796,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	20.10299	110.59153	20.05417			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	11.15993	115.34633	11.13189			74,513,729,180.00	646,000	2,828,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	61.40657	102.81634	61.26677			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	91.57439	98.77372	91.34802			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	87.28215	98.48888	87.07707			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	5.84093	100.00000	5.79767			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.15474	100.00000	0.12349			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.11550	100.00000	6.07166			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.19039	100.00000	6.14639			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.68397	100.89771	5.64221			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.76113	100.61875	5.71884			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	5.85965	100.62967	5.81717			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	5.90891	100.63509	5.86634			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A311		On 14/08/2020	Spot Bond	100.64159	5.96802	100.64159	5.92532		0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond	100.65787	6.11574	100.65787	6.07275		0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	100.66881	6.21419	100.66881	6.17101		0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	100.68074	6.32247	100.68074	6.27907		0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	100.69157	6.42088	100.69157	6.37728		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	100.69687	6.47009	100.69687	6.42639		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	100.76218	7.06005	100.76218	7.01517		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	100.83813	7.74739	100.83813	7.70113		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.15474	100.00000	0.12349		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.15474	100.00000	0.12349		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	103.67668	9.76479	103.67668	9.74229		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	101.36748	38.64229	101.36748	38.54543		0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	100.92433	26.60350	100.92433	26.53708		0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	100.76441	22.78557	100.76441	22.73000		0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	100.97362	10.29299	100.97362	10.26783		0.00	0	200,000.00
NBK14B		On 27/08/2015	Spot Bond	100.60434	17.03344	100.60434	16.99195		0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	100.47967	9.36882	100.47967	9.34603		0.00	0	125,000,000.00
NBK2A		On 15/09/2015	Spot Bond	112.76469	22.64098	112.76469	22.58512		206,810,441,460.00	1,834,000	8,238,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On 15/09/2015	Spot Bond	100.61353	17.62455	100.61353	17.58066			0.00	0	2,000,000.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	14.25642	122.79495	14.21876		128,320,722,750.00		1,045,000	4,209,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.55728	32.99078	3.55451			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	87.68552	101.43082	87.47912			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	25.68573	108.29303	25.62473			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	20.26776	101.23516	20.21702			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	7.76093	101.30698	7.74148			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	47.49632	104.56520	47.38608			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	41.99998	100.00004	41.89597			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	18.13994	109.74955	18.09615		203,914,663,900.00		1,858,000	5,597,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	13.14014	100.00006	13.10760			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	107.17236	119.17407	106.85906			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	101.27856	100.33399	101.01603			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	34.52596	100.00000	34.46046			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	43.60987	100.00000	43.52713			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	32.92511	100.00000	32.86265			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	31.22012	100.00000	31.16089			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN48	On 25/02/2015	Spot Bond	100.55018	23.67572	100.55018	23.61808			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	99.57611	100.22266	99.32157			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	96.44528	99.94761	96.20726			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	96.14412	99.94811	95.90743			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	96.14412	99.94811	95.90743			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	96.14412	99.94811	95.90743			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	22.23400	99.86407	22.17901			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	21.10942	101.50309	21.05644			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	20.69355	101.36582	20.64167			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	23.31484	100.40506	23.25690			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	19.31645	80.20911	19.28531			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	17.44337	100.38119	17.40003			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	14.22304	100.00000	14.19605			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	15.22656	101.10639	15.18849			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	15.82015	101.21257	15.78055			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	15.13771	101.03995	15.09988			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	13.21099	101.41775	13.17786			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	15.62868	76.11506	15.60446			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN70	On 30/08/2013	Spot Bond	100.41337	64.98287	100.41337	64.77475			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	42.89312	100.10537	42.78681			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	42.81590	100.10374	42.70978			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	20.98765	99.82783	20.93576			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	8.51603	100.74066	8.49526			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	9.23392	100.07228	9.21104			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	16.46903	100.06803	16.42822			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	8.84459	101.43571	8.82241			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	22.97626	110.75661	22.92038			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	68.01170	105.36061	67.85288			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	48.07579	106.42411	47.96261		1,474,399,619,940.00	13,854,000	9,862,000.00	
NED9	On 06/07/2017	Spot Bond	101.17472	8.34517	101.17472	8.32429			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	16.07987	119.90407	16.03819			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	11.74016	108.97397	11.70945			0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	93.18466	98.87170	92.95004			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	19.56680	100.47393	19.51814			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB10	On 08/12/2016	Spot Bond	156.96491	5.39459	156.96491	5.37699			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	8.64577	115.40836	8.62404			0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	92.95229	98.83767	92.71892			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	75.89895	97.39714	75.74554			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	59.95149	100.19307	59.80278			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	11.53736	114.59979	11.50581			0.00	0	3,000,000.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	13.97294	100.55569	13.93893			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	45.02006	100.53494	44.91047			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	98.51267	100.49411	97.99985			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	22.67025	100.52625	22.61507			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	11.55685	116.99821	11.52467			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	45.28965	100.56446	45.17939			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	98.68385	100.52540	98.16998			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	22.86643	100.54276	22.81076			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	11.98945	114.44931	11.95671			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	45.60677	100.59918	45.49569			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	98.91209	100.56709	98.39682			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	23.22772	100.57314	23.17116			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A9	On 22/05/2013	Spot Bond	100.57316	98.94537	100.57316	98.42990				0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	99.13638	100.58790	98.61985				0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	99.37329	100.65124	98.85521				0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	99.68232	100.70756	99.16235				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	10.33608	100.72887	10.31088				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	15.55100	100.67612	15.51310				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	66.52636	134.34526	66.33213			2,149,524,160,000.00	16,000,000	38,000,000.00	
NRA014	On 30/04/2014	Spot Bond	108.59837	44.81262	108.59837	44.70537				0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	12.30064	125.30314	12.26781				0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	94.58841	100.00000	94.35828				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	12.29182	134.80590	12.25688				0.00	0	4,600,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.78075	171.14853	4.76414				0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	11.24524	135.14144	11.21339				0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	87.85884	101.23304	87.65190				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	39.36576	101.21485	39.26722				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	39.24844	101.18197	39.15022				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	12.20140	101.47481	12.17146				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC13	On 31/01/2015	Spot Bond	100.95122	26.67420	100.95122	26.60684			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	80.51948	100.91565	80.28234			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	19.67013	101.05067	19.62096			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.02944	100.00000	14.99222			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.07830	100.00000	15.04096			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.10762	100.00000	15.07021			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	15.81134	100.00000	15.77219			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	16.59325	100.00000	16.55217			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	21.48020	100.00000	21.42701			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	19.60701	108.19161	19.56048		207,836,082,810.00	1,921,000	77,156,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.69396	100.00000	5.67970			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	15.83868	104.37000	15.80770			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	22.96700	100.00000	22.91013			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.60467	100.00000	6.58832			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	89.70161	100.19068	89.26964			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	102.00777	100.38733	101.73762			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	51.93556	100.00000	51.83702			0.00	0	0.00
PNP03	On 21/02/2013	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
PNP05	On 21/08/2013	Spot Bond			100.00000		74.04157	100.00000	73.90110				0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond			100.47782		98.10946	100.47782	97.84520				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond			100.10564		43.05173	100.10564	42.94503			600,633,840,000.00	6,000,000	2,000,000.00	
PR2A1G	On 15/06/2014	Spot Bond			100.09773		37.99171	100.09773	37.89430				0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond			100.09376		88.53513	100.09376	88.11320				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond			100.09863		88.66371	100.09863	88.24114				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond			100.10500		62.08018	100.10500	61.88188				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond			100.10840		43.18367	100.10840	43.07663				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond			100.10173		37.99039	100.10173	37.89299				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond			100.10673		88.87799	100.10673	88.45437				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond			100.10663		62.12576	100.10663	61.92731				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond			100.11457		43.47860	100.11457	43.37082				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond			100.10653		37.98881	100.10653	37.89141				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond			100.12130		89.26369	100.12130	88.83818				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond			100.12138		43.80454	100.12138	43.69595				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond			100.11212		37.98697	100.11212	37.88957				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond			100.13423		89.60652	100.13423	89.17933				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRM1A4	On 15/02/2014	Spot Bond	100.68448	46.01210	100.68448	45.89995			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	37.59614	116.98567	37.49953			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	30.48702	91.25497	30.42377			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.86566	40.60007	0.86478			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	5.30500	125.17685	5.29000	125.19887		95,770,767,125,000.00	052,925,000	4,636,572,218.00	
R158	On 15/09/2015	Spot Bond	124.15418	23.66656	124.15418	23.60280			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	15.54615	86.87026	15.51520			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	18.15515	130.95502	18.10414			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.39062	82.70497	8.37459			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	70.34022	107.05466	70.20229			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.29000	129.26457	7.28000	129.34170		48,670,569,630,000.00	676,347,000	0,992,499,904.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.78135	38.29047	0.78059			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.71791	36.16829	0.71725			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	217.11362	176.92818	217.07991	176.09279			0.00	0	824,897,790.00
R197	On 07/12/2023	Spot Bond	0.98500	285.72710	0.98500	285.69513		11,250,670,000.00	11,422,000	175,922,472.00	
R201	On 21/12/2014	Spot Bond	5.12500	107.62814	5.10500	107.64957		152,243,250,000.00	29,706,000	475,742,177.00	
R202	On 07/12/2033	Spot Bond	1.81500	211.78995	1.83000	211.26751		272,250,000,000.00	150,000,000	1,076,217,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On 28/02/2023	Spot Bond	6.74000	110.85287	6.72500	110.94583		10,192,457,160,000.00	512,234,000	2,383,077,000.00	
R203	On 15/09/2017	Spot Bond	5.75500	113.37739	5.72500	113.48618		18,300,986,325,000.00	180,015,000	5,701,688,174.00	
R204	On 21/12/2018	Spot Bond	6.00500	110.91479	5.98000	111.02584		11,949,700,228,030.00	989,958,406	5,332,483,709.00	
R2048	On 28/02/2048	Spot Bond	108.88836	12.00043	108.88836	11.97165		112,449,444,925,440.00	032,704,000	3,632,852,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	40.80755	100.00000	40.70649		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.13000	102.71210	5.11000	102.71579		5,389,167,600,000.00	050,520,000	1,085,200,000.00	
R207	On 15/01/2020	Spot Bond	6.27500	105.99693	6.26000	106.06479		13,237,066,065,000.00	109,492,600	6,139,323,728.00	
R208	On 31/03/2021	Spot Bond	6.41000	104.65777	6.40000	104.70307		36,709,843,130,870.00	726,964,607	8,619,325,065.00	
R209	On 31/03/2036	Spot Bond	8.19000	82.35518	8.17000	82.51103		43,558,854,147,900.00	318,541,410	7,580,317,679.00	
R210	On 31/03/2028	Spot Bond	1.46000	164.59205	1.46000	164.57150		0.00	0	364,351,300.00	
R211	On 31/01/2017	Spot Bond	0.16000	114.30576	-0.16000	114.29606		0.00	0	1,005,576,069.00	
R212	On 31/01/2022	Spot Bond	0.83000	133.05372	0.83000	133.03939		414,170,000,000.00	499,000,000	2,593,624,202.00	
R213	On 28/02/2031	Spot Bond	7.86500	94.96144	7.85500	95.03105		9,623,747,705,000.00	223,617,000	4,889,235,000.00	
R214	On 28/02/2041	Spot Bond	84.68795	10.63091	84.68795	10.61019		247,793,476,946,590.00	925,959,088	5,337,729,000.00	
R223C	On 15/03/2013	Spot Bond	98.99493	92.70818	98.99493	92.47565		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	63.29374	96.64575	63.15603		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	43.41692	94.28171	43.32438		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R226C	On 15/09/2014	Spot Bond	91.87036	30.28434	91.87036	30.22116			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	88.83566	21.67415	88.83566	21.63019			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	86.87026	15.54615	86.87026	15.51520			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749	11.31646	84.86749	11.29437			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	8.39062	82.70497	8.37459			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	74.64409	97.62766	74.49536			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	51.63901	95.17874	51.52868			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	35.75718	92.80992	35.68236			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	25.11558	90.60553	25.06407			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	18.10020	87.76872	18.06405			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	13.07484	85.82547	13.04922			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	9.61381	83.71772	9.59536			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.21404	81.42381	7.20051			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.79526	77.48625	5.78484			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.53635	75.13464	4.52840			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.70394	72.16183	3.69767			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.97105	70.13136	2.96615			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.41282	68.17127	2.40894			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond	66.23386	1.98736	66.23386	1.98424				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.78063	63.06100	1.77795				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.50930	61.24492	1.50708				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.32998	59.05342	1.32809				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.15001	57.39997	1.14842				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	1.00339	55.80907	1.00203				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.88295	54.27807	0.88178				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.77981	52.85822	0.77881				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.69353	51.49553	0.69265				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.05043	44.45722	1.04927				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.97910	43.11572	0.97805				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.91808	41.83089	0.91712				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.86566	40.60007	0.86478				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.82045	39.42073	0.81964				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.78135	38.29047	0.78059				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.74742	37.20704	0.74672				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.71791	36.16829	0.71725				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB01	On 16/03/2014	Spot Bond	100.16140	45.67011	100.16140	45.55684			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	83.55007	101.36584	83.29484			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	14.49777	101.68455	14.46133			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	24.39479	100.60342	24.33537			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.37215	100.00000	2.36628			0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	100.54896	100.25681	100.28918			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	92.92837	100.32689	92.46469			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	92.92900	100.32010	92.46535			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	63.93380	100.32441	63.72918			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	20.92654	101.54349	20.87400		40,617,396,000.00	400,000	200,000.00	
RDFC04	On 06/09/2013	Spot Bond	100.00000	85.40585	100.00000	85.27625			0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	94.54605	100.26310	94.30114			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	27.62535	101.21857	27.55621			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	100.00000	5.87500	99.98390			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	17.77543	100.60466	17.73213			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	59.43674	101.28378	59.28786			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.06849	100.77784	8.04815			0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	49.85535	100.58027	99.72519			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES17	On 09/04/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476	0.00	0	0.00			
RES18	On 05/02/2018	Spot Bond	100.00000	8.30984	100.00000	8.28903	0.00	0	0.00			
RESB01	On 03/06/2014	Spot Bond	100.38116	44.43479	100.38116	44.32439	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	105.11854	100.60804	104.84029	0.00	0	0.00			
RP002	On 28/02/2013	Spot Bond	100.65009	105.74274	100.65009	105.46274	0.00	0	0.00			
RP004	On 25/11/2014	Spot Bond	102.09902	34.76358	102.09902	34.67778	0.00	0	0.00			
RP005	On 31/03/2017	Spot Bond	99.79665	14.16559	99.79665	14.13058	0.00	0	0.00			
RP006	On 30/04/2019	Spot Bond	101.65073	11.87153	101.65073	11.84137	0.00	0	0.00			
RP007	On 30/04/2016	Spot Bond	101.46985	15.23318	101.46985	15.19453	0.00	0	0.00			
RP008	On 30/04/2016	Spot Bond	101.46985	15.23318	101.46985	15.19453	0.00	0	0.00			
RP009	On 16/07/2013	Spot Bond	101.38750	83.35119	101.38750	83.09731	0.00	0	0.00			
RP010	On 23/08/2013	Spot Bond	100.62446	64.53682	100.62446	64.33425	0.00	0	0.00			
RP011	On 12/09/2013	Spot Bond	100.24328	63.10994	100.24328	62.90812	0.00	0	0.00			
RP012	On 10/10/2013	Spot Bond	101.50905	59.29541	101.50905	59.14660	0.00	0	0.00			
RP013	On 27/09/2016	Spot Bond	99.91990	15.01973	99.91990	14.98256	0.00	0	0.00			
RP014	On 27/09/2019	Spot Bond	99.90988	13.09780	99.90988	13.06540	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP015	On 10/06/2013	Spot Bond	100.25061	87.89610	100.25061	87.47260			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	10.04090	100.36848	10.01595			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	54.33912	100.00000	54.20456			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.95000	100.06935	12.95000	12.95000		1,657,600,000,000.00	128,000,000	64,000,000.00	
RPG01	On 28/02/2014	Spot Bond	100.51732	45.69296	100.51732	45.57929			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	39.88163	100.00000	39.78501			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	33.07456	100.62598	32.99398			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.32980	5.25000	100.31544			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.71270	100.00000	0.71093			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.86605	100.00000	3.85648			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	8.89681	100.00000	8.87453			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	18.51759	101.48404	18.47565			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	11.61634	115.23085	11.58733		47,705,571,900.00	414,000	4,975,000.00	
SBC2	On 28/04/2016	Spot Bond	104.86804	10.07587	104.86804	10.05609			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	14.56439	114.56238	14.52799			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	12.81258	100.56539	12.78139			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	12.14217	107.95466	12.11342			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	7.43012	101.20234	7.41152			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBK16	On	15/03/2023		Spot Bond	100.11990		8.40735	100.11990	8.38651				0.00	0	0.00
SBK17	On	31/07/2024		Spot Bond	101.08312		7.46664	101.08312	7.44776				0.00	0	0.00
SBK18	On	24/10/2020		Spot Bond	101.24095		7.82625	101.24095	7.80666			101,240,950,000.00	1,000,000	500,000.00	
SBK19	On	24/10/2019		Spot Bond	101.21627		7.80377	101.21627	7.78424				0.00	0	0.00
SBK7	On	24/05/2015		Spot Bond	107.37565		23.79500	107.37565	23.73858			42,950,260,000.00	400,000	14,536,000.00	
SBK8	On	10/04/2013		Spot Bond	102.36256		93.74093	102.36256	93.51372			103,163,239,944.32	1,007,822	3,203,911.00	
SBK9	On	10/04/2018		Spot Bond	105.03639		11.92548	105.03639	11.89786			42,014,556,000.00	400,000	6,595,000.00	
SBK111	On	09/04/2014		Spot Bond	132.16219		44.42588	132.16219	44.29846				0.00	0	0.00
SBN18	On	14/09/2013		Spot Bond	162.56493		52.49919	162.56493	52.32692				0.00	0	0.00
SBN20	On	31/03/2013		Spot Bond	155.18315		86.46699	155.18315	86.15950				0.00	0	0.00
SBN27	On	15/09/2015		Spot Bond	120.12124		24.51833	120.12124	24.45469				0.00	0	0.00
SBN29	On	15/09/2015		Spot Bond	120.50039		24.43777	120.50039	24.37418				0.00	0	0.00
SBN31	On	15/09/2015		Spot Bond	120.69056		24.39755	120.69056	24.33399				0.00	0	0.00
SBN32	On	19/03/2013		Spot Bond	143.06048		92.11556	143.06048	91.79697				0.00	0	0.00
SBN33	On	15/09/2017		Spot Bond	106.46393		12.93912	106.46393	12.90864				0.00	0	0.00
SBN34	On	15/09/2015		Spot Bond	120.29708		24.48090	120.29708	24.41729				0.00	0	0.00
SBN35	On	15/09/2015		Spot Bond	120.39190		24.46077	120.39190	24.39716				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN36	On 31/03/2013	Spot Bond	215.59863	83.93858	215.59863	83.54871			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	94.58841	100.00000	94.35828			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	9.08708	100.10760	9.06455			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	45.44934	99.06612	45.33774			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	31.41959	100.00010	31.34178			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	11.34417	99.81852	11.31612			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	87.08829	99.79990	86.81574			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	55.30089	100.00000	55.16242			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	13.14412	109.84578	13.11236			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	54.90357	100.78863	54.76512			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	11.86305	100.87410	11.83343			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	8.20428	99.99987	8.18397			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.30099	100.00000	1.29810			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.82002	99.99997	8.79817			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	10.30775	113.08735	10.28240			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	11.45585	109.22356	11.42830			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	7.20227	100.77436	7.18470			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	21.24788	100.47821	22.69912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS23	On 23/05/2017	Spot Bond	100.50480	8.83777	100.50480	8.81627		4,533,771,528,000.00	45,110,000	15,110,000.00	
SBS24	On 23/05/2019	Spot Bond	100.51996	6.94860	100.51996	8.56847		0.00	0	0.00	
SBS25	On 24/05/2019	Spot Bond	106.95022	10.49468	106.95022	10.46988		289,086,444,660.00	2,703,000	3,403,000.00	
SBS3	On 25/05/2026	Spot Bond	102.76906	9.60748	102.76906	9.58549		0.00	0	0.00	
SBS4	On 16/11/2021	Spot Bond	104.14309	10.23133	104.14309	10.20767		0.00	0	117,000.00	
SBS7	On 26/03/2013	Spot Bond	103.79928	99.66756	103.79928	99.41372		0.00	0	0.00	
SBS9	On 07/07/2016	Spot Bond	120.54819	14.13872	120.54819	14.10192		99,934,449,510.00	829,000	1,111,000.00	
SBSI10	On 03/07/2013	Spot Bond	120.15971	83.55077	120.15971	83.35542		0.00	0	0.00	
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.79471	272.67152	2.78153		0.00	0	0.00	
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.29769	123.12082	4.28632		0.00	0	0.00	
SCM107	On 15/09/2017	Spot Bond	114.44000	10.50349	114.44000	10.47417		0.00	0	0.00	
SCM221	On 17/02/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599		0.00	0	0.00	
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000		0.00	0	0.00	
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000		0.00	0	0.00	
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000		0.00	0	0.00	
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000		0.00	0	0.00	
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	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
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	1,140,000,000.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	381,000,000.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	246,000,000.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	90,000,000.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	109,000,000.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.09292	100.00000	100.00000	4.08278			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.22702	82.63494	82.63494	0.22653			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.57778	120.42805	120.42805	4.56549			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.38274	6.50000	6.50000	102.36475			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	12.40422	100.12305	100.12305	12.37348			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	83.28867	99.88484	99.88484	82.91719			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	21.75686	99.87542	99.87542	21.70304			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	10.64840	100.24421	100.24421	10.62197			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	103.11523	11.86255	103.11523	103.11523	11.83548		22,685,350,600.00	220,000	220,000	284,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	1.67412	100.24161	100.24161	1.66996			0.00	0	180,000.00
SLI1	On 15/08/2013	Spot Bond	105.71322	73.14249	105.71322	105.71322	72.97400			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	112.32955	17.39570	112.32955	112.32955	17.35360		6,964,432,100.00	62,000	62,000	8,200,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	79.80475	101.56711	101.56711	79.64299			914,103,990.00	9,000	9,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SNT01	On 15/09/2017	Spot Bond	105.65786	13.04299	105.65786	13.01245				7,184,734,480.00	68,000	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	31.60243	100.80059	31.52533				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	11.90673	100.58343	11.87774				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	17.46232	100.81342	17.41971				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	9.60938	100.58796	9.58597				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	15.05049	107.52630	15.01495				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	19.92832	101.25454	19.87842				0.00	0	7,500,000.00
SSA03	On 22/04/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561				0.00	0	0.00
SSCP01	On 01/03/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052				0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	11.03775	100.41357	11.01032				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	10.60720	99.94314	10.58094				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	9.37624	101.14726	9.35278				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	9.75920	94.17275	9.73854				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	9.78988	93.82087	9.76922				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	28.81716	104.67610	28.75059				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	7.95760	101.56575	7.93957				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	10.51191	100.11486	10.48585				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN009	On 15/09/2017	Spot Bond	107.35953	12.82606	107.35953	12.79564			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	24.19715	121.64737	24.13371			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.01243	105.50721	2.00755			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	10.39237	100.00000	10.37335			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	50.00001	100.00000	50.00000			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	50.00000	100.00000	99.72678			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	96.56085	100.00000	96.30607			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN925	On 23/08/2013	Spot Bond	100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	50.17874	99.28767	50.17873			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	50.18575	99.25974	99.72879			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	98.92455	99.20138	98.65930			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	98.92455	99.20211	98.65929			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	98.65949	99.18693	98.39569			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	97.87321	99.14341	97.61370			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	97.10005	99.09929	96.84474			0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	96.84538	99.07862	96.59145			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	96.08923	99.03521	95.83936			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	92.02977	98.78368	91.80112			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
SYN971	On 20/02/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN973	On 03/05/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721	0.00	0	0.00			
SYN974	On 13/05/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648	0.00	0	0.00			
SYN975	On 14/05/2013	Spot Bond	100.00000	80.39648	100.00000	100.00000	0.00	0	0.00			
SZ18	On 30/09/2015	Spot Bond	119.55998	22.53520	119.55998	22.47725	0.00	0	0.00			
SZ25	On 30/09/2025	Spot Bond	111.67266	11.25576	111.67266	11.22836	0.00	0	0.00			
T018	On 15/07/2014	Spot Bond	100.00000	39.77997	100.00000	39.69096	0.00	0	0.00			
TF105U	On 25/10/2014	Spot Bond	100.00000	26.83357	100.00000	26.76713	0.00	0	0.00			
TF106U	On 06/05/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548	0.00	0	0.00			
TF107U	On 06/05/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548	0.00	0	0.00			
TFS06	On 20/03/2014	Spot Bond	104.23307	47.71483	104.23307	47.60438	0.00	0	0.00			
TFS103	On 14/03/2013	Spot Bond	98.86706	92.95035	98.86706	92.71691	0.00	0	0.00			
TFS106	On 29/04/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455	0.00	0	0.00			
TFS73	On 11/02/2013	Spot Bond	100.66418	52.71248	100.66418	52.71247	0.00	0	0.00			
TFS77	On 12/04/2013	Spot Bond	101.16928	88.87423	101.16928	88.66200	0.00	0	0.00			
TFS78	On 18/04/2013	Spot Bond	101.07247	87.62839	101.07247	87.42227	0.00	0	0.00			
TFS83	On 28/07/2015	Spot Bond	100.91059	19.09981	100.91059	19.05213	0.00	0	0.00			
TFS84	On 28/07/2016	Spot Bond	110.02135	12.70233	110.02135	12.67161	0.00	0	0.00			
TFS90	On 05/03/2013	Spot Bond	100.30600	100.56414	100.30600	100.30218	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS93	On 17/02/2014	Spot Bond	100.55190	43.85896	100.55190	43.75219			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	53.80444	100.62855	65.74329			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	6.80145	101.17076	6.78443			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.01059	101.20716	6.99305			0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	8.05604	103.42947	8.03751			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	8.90464	100.80622	8.88243			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	9.15976	100.83814	9.13691			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.69066	100.90574	2.68459			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	6.74762	100.17362	6.73088			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	7.01404	100.18041	6.99665			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.76342	100.00000	2.75723			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.45980	101.28535	7.44112			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	9.61866	100.89554	9.59466			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.41871	101.45249	8.39759			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	10.46391	101.00134	10.43776			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	12.34847	102.14068	12.31730			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	13.99165	101.44362	13.95656			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH9A10	On 18/07/2016	Spot Bond	101.20953	12.28745	101.20953	12.25670			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.17314	101.06155	6.15771			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.64449	101.14347	6.62786			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.69464	105.45079	6.67726			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.58504	101.30716	7.56604			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	8.00216	101.37985	7.98210			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	12.38957	102.14790	12.35830			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	12.00747	101.15653	11.97743			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	15.18702	101.18212	15.14901			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	12.23920	101.20040	12.20856			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	6.80073	101.18212	6.78371			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	6.90531	101.20040	6.88802			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	6.95758	101.20953	6.94016			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	12.08473	101.17116	12.05449			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	12.23920	101.20040	12.20856			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.76967	101.30089	12.73768			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.47985	101.30089	7.46111			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.76967	101.30089	12.73768			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C1	On 18/07/2016	Spot Bond	101.44699	13.53981	101.44699	13.50585				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	8.52175	101.48350	8.50036				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	13.49173	101.43786	13.45788				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	17.31755	102.16719	17.27384				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	12.65453	102.21271	12.62258				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	17.46021	102.19450	17.41612				0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	60.73008	99.87885	60.57987				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	26.56352	111.48563	26.49892			93,090,501,050.00		835,000	2,109,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	6.43855	102.36770	6.42616				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	11.75714	111.51511	11.72839			231,616,883,470.00		2,077,000	994,600,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	12.93688	120.69176	12.90317			29,713,780,268,256.00		246,195,600	285,923,400.00
TN23	On 06/11/2023	Spot Bond	122.92168	11.45167	122.92168	11.42140			11,308,794,560.00		92,000	109,000,000.00
TN25	On 19/08/2025	Spot Bond	112.54971	13.03294	112.54971	13.00136				0.00	0	156,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	10.45103	105.64973	10.42657			224,294,376,790.00		2,123,000	8,300,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	6.29699	100.66243	6.28164				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	6.44456	100.67816	6.42885				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	6.63141	100.69808	6.61525				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ4	On 15/04/2022	Spot Bond	100.70018	6.65107	100.70018	6.63486			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	7.57439	100.79857	7.55591			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	12.86584	101.00182	12.83440			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	20.27405	101.21676	20.22330			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	9.13398	101.26720	9.11111			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.96408	101.29746	7.94413			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.41580	10.00000	100.38604			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.40543	9.75000	100.37641			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.40833	100.00000	10.37861			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	94.62130	98.80121	94.37956			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	82.70203	97.87620	82.51903			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	73.32674	99.82860	73.17998			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	78.05005	97.76060	77.88723			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	100.00000	50.76541	100.00000	50.66910			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21	On 02/03/2021	Spot Bond	120.75743	13.67520	120.75743	13.63955				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	39.41711	101.23503	39.31843				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	12.98223	101.32511	12.94969				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	22.01888	101.70719	21.96353				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	15.09358	110.55481	15.05693				0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	55.59543	100.00000	55.45621				0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	55.81891	100.00000	55.67914				0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	55.89340	100.00000	55.75344				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	19.00787	100.80302	18.95994				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	11.76997	100.83292	11.74027				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	8.75273	100.83423	8.73065				0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	101.77144	100.00000	101.50362				0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	101.28188	100.36906	101.01440				0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	11.95297	128.75000	11.92590				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	16.46030	121.77342	16.41711			48,709,368,000.00	400,000	94,456,000.00	
WS05	On 01/08/2018	Spot Bond	243.55465	4.17417	243.55465	4.15548				0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	22.79974	107.94222	22.74544				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	110.97172	11.90174	110.97172	11.87275			0.00	0	82,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	9.97726	113.15781	9.95257			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	9.82729	112.59168	9.80307			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	9.65412	113.82178	9.63011			0.00	0	0.00
Z006	On 31/08/2013	Spot Bond	96.69614	65.38374	96.69614	65.24143			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	53.93202	95.45272	53.81652			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	17.77487	87.68655	17.73921			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	42.10557	93.89641	42.01662			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	35.06687	92.71091	34.99316			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	14.61154	86.49267	14.58271			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	26.16603	90.84932	26.11195			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	17.74285	87.67412	17.70725			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.16082	67.16812	2.15737			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.56617	100.00000	8.54992			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03449	100.00000	0.03443			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.56617	100.00000	8.54992			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	22.95233	100.00000	22.90878			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	23.48138	100.00000	23.43683			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA009	On 22/04/2015	Spot Bond	100.00000	22.01316	100.00000	21.97140				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	22.01316	100.00000	21.97140				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	20.87323	100.00000	20.83363				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	20.87323	100.00000	20.83363				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	19.75478	100.00000	19.71730				0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	19.75478	100.00000	19.71730				0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	18.59005	100.00000	18.55478				0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	18.59005	100.00000	18.55478				0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	17.52725	100.00000	17.49399				0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	17.52725	100.00000	17.49399				0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	16.49385	100.00000	16.46256				0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	16.49385	100.00000	16.46256				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	15.61006	100.00000	15.58044				0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	14.77363	100.00000	14.74560				0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	11.04846	100.00000	11.02750				0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	10.43662	100.00000	10.41682				0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	9.82128	100.00000	9.80265				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA026	On 21/06/2016	Spot Bond	100.00000	9.82128	100.00000	9.80265			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	9.29503	100.00000	9.27739			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.78028	100.00000	8.76362			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.26260	100.00000	8.24692			0.00	0	0.00
<b>Total for j-Bonds :</b>									<b>833,247,043,530,280.00</b>	<b>,532,679,533</b>	<b>92 346 046 841.00</b>
<b>Grand Total:</b>									<b>13,247,208,422,526.00</b>	<b>132,723,297</b>	<b>92 347 636 814.00</b>