



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 07/03/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 18/03/2013	Foreign Exchange Future	9.15590	9.15590	9.08720	9.08720		12.31	294,508,679.40	32,166	354,961.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	0.00320	0.00000	0.00370	0.00000	0.003	26.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	1,844.10320	1.84410	1,912.80370	1.91280	1,844.103	26.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	0.07860	0.00008	0.05440	0.00005	0.079	19.85	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,044.17860	1.04418	1,112.85440	1.11285	1,044.179	19.85	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	0.01550	0.00002	0.01270	0.00001	0.016	22.72	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,394.11550	1.39412	1,462.81270	1.46281	1,394.115	22.72	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	0.00510	0.00001	0.00490	0.00000	0.005	25.17	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,694.10510	1.69411	1,762.80490	1.76280	1,694.105	25.17	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	6.63840	0.00664	4.25380	0.00425	6.638	15.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	400.73840	0.40074	467.05380	0.46705	400.738	15.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	4.82230	0.00482	2.94740	0.00295	4.822	16.08	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	448.92230	0.44892	515.74740	0.51575	448.922	16.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	0.25620	0.00026	0.15020	0.00015	0.256	18.34	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	844.35620	0.84436	912.95020	0.91295	844.356	18.34	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	16.38740	0.01639	10.32800	0.01033	16.387	14.49	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	270.48740	0.27049	333.12800	0.33313	270.487	14.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	12.65650		0.01266	7.99570	0.00800	12.657	14.82	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	306.75650		0.30676	370.79570	0.37080	306.757	14.82	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	9.16080		0.00916	5.82080	0.00582	9.161	15.24	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	353.26080		0.35326	418.62080	0.41862	353.261	15.24	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	33.03690		0.03304	20.92810	0.02093	33.037	13.57	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	177.13690		0.17714	233.72810	0.23373	177.137	13.57	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	29.13200		0.02913	18.41130	0.01841	29.132	13.73	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	193.23200		0.19323	251.21130	0.25121	193.232	13.73	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	24.08240		0.02408	15.18530	0.01519	24.082	13.98	0.00	0	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	218.18240		0.21818	277.98530	0.27799	218.182	13.98	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	110.24310		0.11024	71.75040	0.07175	110.243	12.52	0.00	0	9,820.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	54.34310		0.05434	84.55040	0.08455	54.343	12.52	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	60.75860		0.06076	39.34940	0.03935	60.759	12.73	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	104.85860		0.10486	152.14940	0.15215	104.859	12.73	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	45.01440		0.04501	28.76760	0.02877	45.014	13.15	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	139.11440		0.13911	191.56760	0.19157	139.114	13.15	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	182.04740		0.18205	131.18880	0.13119	182.047	12.95	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	26.14740		0.02615	43.98880	0.04399	26.147	12.95	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	166.43650		0.16644	117.78990	0.11779	166.437	12.87	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	30.53650		0.03054	50.58990	0.05059	30.537	12.87	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	144.12290		0.14412	99.06190	0.09906	144.123	12.74	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	38.22290		0.03822	61.86190	0.06186	38.223	12.74	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	360.30620		0.36031	295.71630	0.29572	360.306	13.81	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	4.40620		0.00441	8.51630	0.00852	4.406	13.81	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	313.03870		0.31304	250.56780	0.25057	313.039	13.60	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	7.13870		0.00714	13.36780	0.01337	7.139	13.60	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	267.18930		0.26719	207.63650	0.20764	267.189	13.38	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	11.28930		0.01129	20.43650	0.02044	11.289	13.38	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	457.46830	0.45747	390.40600	0.39041	457.468	14.24	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	1.56830	0.00157	3.20600	0.00321	1.568	14.24	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	408.55770	0.40856	342.48930	0.34249	408.558	14.03	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	2.65770	0.00266	5.28930	0.00529	2.658	14.03	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Call	389.16210	0.38916	323.61850	0.32362	389.162	13.94	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	3.26210	0.00326	6.41850	0.00642	3.262	13.94	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	656.17150	0.65617	587.74600	0.58775	656.171	15.95	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	0.27150	0.00027	0.54600	0.00055	0.271	15.95	0.00	0	4,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	556.55080	0.55655	488.44850	0.48845	556.551	15.09	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	0.65080	0.00065	1.24850	0.00125	0.651	15.09	0.00	0	15,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	506.90990	0.50691	439.09850	0.43910	506.910	14.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	1.00990	0.00101	1.89850	0.00190	1.010	14.67	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	1,055.90230	1.05590	987.23060	0.98723	1,055.902	17.84	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	0.00230	0.00000	0.03060	0.00003	0.002	17.84	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	855.94880	0.85595	787.30980	0.78731	855.949	17.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	0.04880	0.00005	0.10980	0.00011	0.049	17.65	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	756.01440	0.75601	687.44260	0.68744	756.014	16.80	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	0.11440	0.00011	0.24260	0.00024	0.114	16.80	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,255.90000	1.25590	1,187.21210	1.18721	1,255.900	17.52	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	0.00000	0.00000	0.01210	0.00001	0.000	17.52	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,205.90010	1.20590	1,137.21510	1.13722	1,205.900	17.60	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	0.00010	0.00000	0.01510	0.00002	0.000	17.60	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	1,155.90030	1.15590	1,087.21900	1.08722	1,155.900	17.68	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	0.00030	0.00000	0.01900	0.00002	0.000	17.68	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Call	2,005.90000	2.00590	1,937.20000	1.93720	2,005.900	16.57	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.57	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.26510	9.26510	9.19540	9.19540		13.02	213,551,289.90	23,049	94,290.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	26.30460	0.02630	23.78770	0.02379	26.305	19.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,611.20460		1.61120	1,678.38770	1.67839	1,611.205	19.50		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	22.47650		0.02248	20.49260	0.02049	22.477	20.13		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,757.37650		1.75738	1,825.09260	1.82509	1,757.376	20.13		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	97.28900		0.09729	84.44420	0.08444	97.289	15.34		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	682.18900		0.68219	739.04420	0.73904	682.189	15.34		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	77.79510		0.07780	67.81390	0.06781	77.795	15.97		0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	812.69510		0.81270	872.41390	0.87241	812.695	15.97		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	54.72380		0.05472	48.08390	0.04808	54.724	17.02		4,717,191.56	86,200	43,301.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	1,039.62380		1.03962	1,102.68390	1.10268	1,039.624	17.02		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	218.78840		0.21879	189.57960	0.18958	218.788	13.40		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	303.68840		0.30369	344.17960	0.34418	303.688	13.40		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	201.38330		0.20138	174.26670	0.17427	201.383	13.58		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	336.28330		0.33628	378.86670	0.37887	336.283	13.58		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	122.69730		0.12270	106.20840	0.10621	122.697	14.71		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	557.59730		0.55760	610.80840	0.61081	557.597	14.71		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	258.05450		0.25805	224.36450	0.22436	258.055	13.02		11,122,148.95	43,100	43,301.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	242.95450		0.24295	278.96450	0.27896	242.955	13.02		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	245.62370		0.24562	213.31580	0.21332	245.624	13.14		0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	260.52370		0.26052	297.91580	0.29792	260.524	13.14		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	237.65190		0.23765	206.24710	0.20625	237.652	13.21		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	272.55190		0.27255	310.84710	0.31085	272.552	13.21		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	307.58690		0.30759	0.00000	0.00000	307.587	12.85		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	192.48690		0.19249	0.00000	0.00000	192.487	12.85		654,455.46	3,400	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	292.03530		0.29204	253.17040	0.25317	292.035	12.90		0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	206.93530		0.20694	237.77040	0.23777	206.935	12.90		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	281.99950		0.28200	244.02030	0.24402	282.000	12.94		0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	216.89950		0.21690	248.62030	0.24862	216.900	12.94		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	496.21500		0.49621	443.10660	0.44311	496.215	12.33		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	81.11500	0.08111	97.70660	0.09771	81.115	12.33	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	394.40520	0.39441	347.56120	0.34756	394.405	12.59	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	129.30520	0.12931	152.16120	0.15216	129.305	12.59	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	334.84250	0.33484	292.41150	0.29241	334.843	12.76	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	169.74250	0.16974	197.01150	0.19701	169.743	12.76	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	582.15770	0.58216	523.09430	0.52309	582.158	12.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	57.05770	0.05706	67.69430	0.06769	57.058	12.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	573.91290	0.57391	515.09820	0.51510	573.913	12.31	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	58.81290	0.05881	69.69820	0.06970	58.813	12.31	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	565.71040	0.56571	507.60870	0.50761	565.710	12.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	60.61040	0.06061	72.20870	0.07221	60.610	12.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	701.76530	0.70177	639.64940	0.63965	701.765	12.52	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	36.66530	0.03667	44.24940	0.04425	36.665	12.52	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	632.50210	0.63250	572.03420	0.57203	632.502	12.41	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	47.40210	0.04740	56.63420	0.05663	47.402	12.41	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	615.55870	0.61556	555.54240	0.55554	615.559	12.38	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	50.45870	0.05046	60.14240	0.06014	50.459	12.38	0.00	0	20,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,065.61780	2.06562	1,995.98180	1.99598	2,065.618	17.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.51780	0.00052	0.58180	0.00058	0.518	17.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	791.28270	0.79128	727.44000	0.72744	791.283	12.65	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	26.18270	0.02618	32.04000	0.03204	26.183	12.65	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.38170	9.38170	9.31050	9.31050		13.90	49,610,429.60	5,288	38,110.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	224.22410	0.22422	202.02100	0.20202	224.224	15.57	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	742.52410	0.74252	791.52100	0.79152	742.524	15.57	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	168.95760	0.16896	152.34060	0.15234	168.958	16.53	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	987.25760	0.98726	1,041.84060	1.04184	987.258	16.53	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	86.72720	0.08673	78.80050	0.07880	86.727	19.00	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,705.02720	1.70503	1,768.30050	1.76830	1,705.027	19.00	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 16/09/2013	Foreign Exchange Future	9.65	Call	288.14910		0.28815	259.70230	0.25970	288.149	14.80	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	556.44910		0.55645	599.20230	0.59920	556.449	14.80	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	285.20670		0.28521	257.02940	0.25703	285.207	14.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	563.50670		0.56351	606.52940	0.60653	563.507	14.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	235.45580		0.23546	212.16190	0.21216	235.456	15.41	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	703.75580		0.70376	751.66190	0.75166	703.756	15.41	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	393.46970		0.39347	356.06730	0.35607	393.470	13.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	361.76970		0.36177	395.56730	0.39557	361.770	13.90	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	373.43550		0.37344	337.63260	0.33763	373.436	14.05	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	391.73550		0.39174	427.13260	0.42713	391.736	14.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	291.12490		0.29112	262.40400	0.26240	291.125	14.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	549.42490		0.54942	591.90400	0.59190	549.425	14.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	947.09190		0.94709	882.69860	0.88270	947.092	13.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	65.39190		0.06539	72.19860	0.07220	65.392	13.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	745.01120		0.74501	685.06710	0.68507	745.011	12.93	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	113.31120		0.11331	124.56710	0.12457	113.311	12.93	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	415.53000		0.41553	375.56020	0.37556	415.530	13.78	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	333.83000		0.33383	365.06020	0.36506	333.830	13.78	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,087.07300		2.08707	2,016.19340	2.01619	2,087.073	16.02	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	5.37300		0.00537	5.69340	0.00569	5.373	16.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.49060		9.49060	9.41840	9.41840		14.68	521,983.00	55	12,657.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	167.11080		0.16711	153.21510	0.15322	167.111	18.66	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,676.51080		1.67651	1,734.81510	1.73482	1,676.511	18.66	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	615.29190		0.61529	569.27270	0.56927	615.292	13.93	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	324.69190		0.32469	350.87270	0.35087	324.692	13.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	415.82100		0.41582	382.25620	0.38226	415.821	15.18	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	615.22100		0.61522	653.85620	0.65386	615.221	15.18	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	269.92170		0.26992	247.69440	0.24769	269.922	16.73	0.00	0	750.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,049.32170		1.04932	1,099.29440	1.09929	1,049.322	16.73		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	739.77010		0.73977	683.71760	0.68372	739.770	13.51		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	227.07010		0.22707	243.21760	0.24322	227.070	13.51		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	725.64820		0.72565	671.41090	0.67141	725.648	13.52		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	235.04820		0.23505	253.01090	0.25301	235.048	13.52		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	708.07630		0.70808	656.17080	0.65617	708.076	13.54		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	245.37630		0.24538	265.67080	0.26567	245.376	13.54		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	895.49710		0.89550	833.72840	0.83373	895.497	13.39		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	154.89710		0.15490	165.32840	0.16533	154.897	13.39		0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	790.94040		0.79094	731.72110	0.73172	790.940	13.47		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	200.34040		0.20034	213.32110	0.21332	200.340	13.47		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	772.36510		0.77237	713.65060	0.71365	772.365	13.48		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	209.66510		0.20967	223.15060	0.22315	209.665	13.48		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,105.50180		2.10550	2,032.67350	2.03267	2,105.502	15.47		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	14.90180		0.01490	14.27350	0.01427	14.902	15.47		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,533.84610		1.53385	1,461.55790	1.46156	1,533.846	14.28		0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	43.24610		0.04325	43.15790	0.04316	43.246	14.28		0.00	0	100.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.73100		9.73100	9.65690	9.65690		15.57		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,441.59700		1.44160	1,376.72940	1.37673	1,441.597	14.44		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	260.59700		0.26060	269.82940	0.26983	260.597	14.44		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	854.35910		0.85436	810.89970	0.81090	854.359	15.38		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	723.35910		0.72336	753.99970	0.75400	723.359	15.38		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,876.23010		1.87623	1,807.03240	1.80703	1,876.230	14.79		0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	145.23010		0.14523	150.13240	0.15013	145.230	14.79		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,516.82930		1.51683	1,451.03440	1.45103	1,516.829	14.50		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	235.82930		0.23583	244.13440	0.24413	235.829	14.50		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,478.98850		1.47899	1,413.64920	1.41365	1,478.989	14.47		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	247.98850		0.24799	256.74920	0.25675	247.988	14.47		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			10.52390		10.52390	10.45530	10.45530		17.28		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,824.75350		1.82475	1,758.46770	1.75847	1,824.754	15.21		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	450.85350		0.45085	453.16770	0.45317	450.853	15.21		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,793.59730		1.79360	1,727.50690	1.72751	1,793.597	15.25		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	469.69730		0.46970	472.20690	0.47221	469.697	15.25		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,762.89470		1.76289	1,696.99490	1.69699	1,762.895	15.28		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	488.99470		0.48899	491.69490	0.49169	488.995	15.28		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			9.15590		9.15590	9.08720	9.08720		12.31		4,761,068.00	520	352.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	46,733.57960		0.46734	40,009.23620	0.40009	46,733.580	14.33		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	143.57960		0.00144	289.23620	0.00289	143.580	14.33		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	41,829.57680		0.41830	35,199.45730	0.35199	41,829.577	14.07		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	239.57680		0.00240	479.45730	0.00479	239.577	14.07		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	40,855.77050		0.40856	34,248.93400	0.34249	40,855.770	14.03		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	265.77050		0.00266	528.93400	0.00529	265.770	14.03		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	39,884.58190		0.39885	33,302.94780	0.33303	39,884.582	13.99		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	294.58190		0.00295	582.94780	0.00583	294.582	13.99		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	16,643.65480		0.16644	11,778.98810	0.11779	16,643.655	12.87		0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	3,053.65480		0.03054	5,058.98810	0.05059	3,053.655	12.87		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.26510		9.26510	9.19540	9.19540		13.02		4,678,875.50	505	1,007.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	57,391.28920		0.57391	51,509.81920	0.51510	57,391.289	12.31		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	5,881.28920		0.05881	6,969.81920	0.06970	5,881.289	12.31		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	56,571.04170		0.56571	50,760.87460	0.50761	56,571.042	12.30		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	6,061.04170		0.06061	7,220.87460	0.07221	6,061.042	12.30		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	58,215.77000		0.58216	52,309.42800	0.52309	58,215.770	12.33		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	5,705.77000		0.05706	6,769.42800	0.06769	5,705.770	12.33		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.38170		9.38170	9.31050	9.31050		13.90		0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	63,430.29060		0.63430	58,119.23650	0.58119	63,430.291	12.85		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	15,260.29060		0.15260	17,069.23650	0.17069	15,260.291	12.85		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	62,786.10270		0.62786	57,508.35330	0.57508	62,786.103	12.88		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	15,616.10270		0.15616	17,458.35330	0.17458	15,616.103	12.88		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	64,141.08750		0.64141	58,735.49010	0.58735	64,141.088	12.86		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	14,971.08750		0.14971	16,685.49010	0.16685	14,971.088	12.86		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			13.78440		13.78440	13.68990	13.68990		9.95		21,338,251.20	1,548	8,682.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	456.03220		0.45603	367.57610	0.36758	456.032	13.48		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	11.63220		0.01163	17.67610	0.01768	11.632	13.48		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	446.56620		0.44657	358.42890	0.35843	446.566	13.40		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	12.16620		0.01217	18.52890	0.01853	12.166	13.40		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	437.12650		0.43713	349.32510	0.34933	437.127	13.31		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	12.72650		0.01273	19.42510	0.01943	12.727	13.31		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	7.36350		0.00736	4.59520	0.00460	7.364	15.12		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	622.96350		0.62296	714.69520	0.71470	622.963	15.12		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	282.29180		0.28229	203.62420	0.20362	282.292	11.84		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	27.89180		0.02789	43.72420	0.04372	27.892	11.84		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	146.65920		0.14666	87.04860	0.08705	146.659	10.38		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	62.25920		0.06226	97.14860	0.09715	62.259	10.38		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	58.80380		0.05880	34.54090	0.03454	58.804	11.14		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	174.40380		0.17440	244.64090	0.24464	174.404	11.14		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			13.94200		13.94200	13.84670	13.84670		11.02		14,806,404.00	1,062	3,941.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	99.12270		0.09912	91.15580	0.09116	99.123	12.91		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	957.12270		0.95712	1,044.45580	1.04446	957.123	12.91		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	44.76500		0.04476	44.99840	0.04500	44.765	13.51		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,402.76500		1.40276	1,498.29840	1.49830	1,402.765	13.51		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	187.98250		0.18798	170.37170	0.17037	187.983	11.97		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	585.98250		0.58598	663.67170	0.66367	585.983	11.97		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	173.58280		0.17358	157.82310	0.15782	173.583	12.12		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	631.58280		0.63158	711.12310	0.71112	631.583	12.12		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	124.89500	0.12489	113.16050	0.11316	124.895	12.73	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	832.89500	0.83290	916.46050	0.91646	832.895	12.73	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	392.59410	0.39259	347.60010	0.34760	392.594	10.79	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	240.59410	0.24059	290.90010	0.29090	240.594	10.79	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	387.37260	0.38737	342.95280	0.34295	387.373	10.80	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	245.37260	0.24537	296.25280	0.29625	245.373	10.80	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	382.20410	0.38220	338.35650	0.33836	382.204	10.82	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	250.20410	0.25020	301.65650	0.30166	250.204	10.82	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	1,953.51090	1.95351	1,860.15940	1.86016	1,953.511	15.21	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	11.51090	0.01151	13.45940	0.01346	11.511	15.21	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	985.31540	0.98532	895.17250	0.89517	985.315	11.14	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	43.31540	0.04332	48.47250	0.04847	43.315	11.14	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.11330		14.11330	14.01660	14.01660			12.26	0.00	0	700.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	304.00130	0.30400	299.35770	0.29936	304.001	13.53	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	940.70130	0.94070	1,032.75770	1.03276	940.701	13.53	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	301.65850	0.30166	297.11980	0.29712	301.658	13.55	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	948.35850	0.94836	1,040.51980	1.04052	948.359	13.55	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	306.36450	0.30636	301.61430	0.30161	306.365	13.52	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	933.06450	0.93306	1,025.01430	1.02501	933.064	13.52	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.27570		14.27570	14.17780	14.17780			12.31	0.00	0	71.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	419.27490	0.41927	405.42830	0.40543	419.275	13.46	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,043.57490	1.04357	1,127.62830	1.12763	1,043.575	13.46	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	416.75690	0.41676	403.08810	0.40309	416.757	13.48	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,051.05690	1.05106	1,135.28810	1.13529	1,051.057	13.48	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	421.81090	0.42181	407.78980	0.40779	421.811	13.44	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,036.11090	1.03611	1,119.98980	1.11999	1,036.111	13.44	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09700		0.09700	0.09710	0.09710			15.68	0.00	0	24,041.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	700.94570	0.00701	710.98680	0.00711	700.946	18.37	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	0.94570	0.00001	0.98680	0.00001	0.946	18.37	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	17.73160	0.00018	18.44470	0.00018	17.732	15.68	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	317.73160	0.00318	308.44470	0.00308	317.732	15.68	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	0.17450	0.00000	0.15190	0.00000	0.174	24.26	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,300.17450	0.01300	1,290.15190	0.01290	1,300.174	24.26	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09820	0.09820	0.09840	0.09840		18.77	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	906.37620	0.00906	921.03020	0.00921	906.376	18.21	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	86.37620	0.00086	81.03020	0.00081	86.376	18.21	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	302.93260	0.00303	302.90900	0.00303	302.933	18.77	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	482.93260	0.00483	462.90900	0.00463	482.933	18.77	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	86.02770	0.00086	82.91260	0.00083	86.028	20.84	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,266.02770	0.01266	1,242.91260	0.01243	1,266.028	20.84	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.99470	11.99470	11.82650	11.82650		12.25	24,936,981.30	2,079	32,897.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	994.89820	0.99490	827.31690	0.82732	994.898	17.30	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	0.19820	0.00020	0.81690	0.00082	0.198	17.30	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	984.91340	0.98491	817.37520	0.81738	984.913	17.25	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	0.21340	0.00021	0.87520	0.00088	0.213	17.25	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	3.88270	0.00388	1.98680	0.00199	3.883	15.98	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	649.18270	0.64918	815.48680	0.81549	649.183	15.98	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	1,024.85880	1.02486	857.16350	0.85716	1,024.859	17.44	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	0.15880	0.00016	0.66350	0.00066	0.159	17.44	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	1,004.88410	1.00488	837.26220	0.83726	1,004.884	17.35	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	0.18410	0.00018	0.76220	0.00076	0.184	17.35	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			12.14510	12.14510	11.97510	11.97510		13.04	8,258,668.00	680	38,494.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	809.21130	0.80921	669.41010	0.66941	809.211	12.30	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	64.11130	0.06411	94.31010	0.09431	64.111	12.30	0.00	0	300.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	515.28920	0.51529	410.36860	0.41037	515.289	12.58	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	170.18920	0.17019	235.26860	0.23527	170.189	12.58	0.00	0	600.00

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	12.50	Call	205.98260		0.20598	161.18420	0.16118	205.983	13.89	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	560.88260		0.56088	686.08420	0.68608	560.883	13.89	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	946.75750		0.94676	798.09920	0.79810	946.758	12.34	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	41.65750		0.04166	62.99920	0.06300	41.658	12.34	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	937.94300		0.93794	789.68350	0.78968	937.943	12.34	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	42.84300		0.04284	64.58350	0.06458	42.843	12.34	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	929.15560		0.92916	781.29990	0.78130	929.156	12.33	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	44.05560		0.04406	66.19990	0.06620	44.056	12.33	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.30610	12.30610		12.13460	12.13460		13.42	0.00	0	14,470.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	503.78980		0.50379	433.04410	0.43304	503.790	13.35	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	447.68980		0.44769	548.44410	0.54844	447.690	13.35	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	461.54930		0.46155	397.72290	0.39772	461.549	13.52	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	505.44930		0.50545	613.12290	0.61312	505.449	13.52	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	301.43350		0.30143	261.76840	0.26177	301.433	14.52	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	845.33350		0.84533	977.16840	0.97717	845.334	14.52	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	632.95340		0.63295	543.22820	0.54323	632.953	12.99	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	316.85340		0.31685	398.62820	0.39863	316.853	12.99	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	627.53340		0.62753	538.48360	0.53848	627.533	13.01	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	321.43340		0.32143	403.88360	0.40388	321.433	13.01	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	622.14700		0.62215	533.77450	0.53377	622.147	13.02	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	326.04700		0.32605	409.17450	0.40917	326.047	13.02	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.45760	12.45760		12.28500	12.28500		13.84	0.00	0	504.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,379.96030		1.37996	1,243.58580	1.24359	1,379.960	12.82	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	122.36030		0.12236	158.58580	0.15859	122.360	12.82	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,190.44690		1.19045	1,064.50840	1.06451	1,190.447	12.87	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	175.84690		0.17585	222.50840	0.22251	175.847	12.87	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,153.23550		1.15324	1,029.57800	1.02958	1,153.236	12.88	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	188.63550		0.18864	237.57800	0.23758	188.635	12.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,116.65910		1.11666	995.32110	0.99532	1,116.659	12.89	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	202.05910		0.20206	253.32110	0.25332	202.059	12.89	0.00	0	0.00
2025	On 02/05/2013	Bond Future			114.05525		114.05525	114.05561	114.05561			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	641.58000		0.64158	641.94000	0.64194	641.580		0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 02/05/2013	Bond Future			113.20506		113.20506	113.20311	113.20311			0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Call	1,600.58000		1.60058	1,598.63000	1.59863	1,600.580		0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 02/05/2013	Bond Future			119.82822		119.82822	119.82581	119.82581			0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	2,230.40000		2.23040	2,227.99000	2.22799	2,230.400		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			494.73200		494.73200	495.44300	495.44300			0.00	0	12.00
AL7T	On 01/08/2013	Index Future			501.20100		501.20100	501.92200	501.92200			0.00	0	0.00
AL7T	On 07/11/2013	Index Future			508.34900		508.34900	509.08300	509.08300			0.00	0	0.00
ALBI	On 02/05/2013	Index Future			440.42600		440.42600	440.94900	440.94900			0.00	0	1,017.00
ALBI	On 01/08/2013	Index Future			446.18600		446.18600	446.71500	446.71500			0.00	0	79.00
ALBI	On 07/11/2013	Index Future			452.54800		452.54800	453.08800	453.08800			0.00	0	85.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.40820		9.40820	9.33030	9.33030		8.46	28,365,723.00	3,015	20,217.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	898.20000		0.89820	820.35910	0.82036	898.200	11.53	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	0.00000		0.00000	0.05910	0.00006	0.000	11.53	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	1,089.60000		1.08960	1,011.70890	1.01171	1,089.600	14.50	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	0.00000		0.00000	0.00890	0.00001	0.000	14.50	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	1,039.60000		1.03960	961.71890	0.96172	1,039.600	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
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	0.00000		0.00000	0.01890	0.00002	0.000	13.27	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	989.60000		0.98960	911.72820	0.91173	989.600	12.05	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	0.00000		0.00000	0.02820	0.00003	0.000	12.05	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.45730		9.45730	9.37770	9.37770		9.12	4,974,539.80	526	11,980.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	713.54960		0.71355	638.00170	0.63800	713.550	10.21	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	16.24960		0.01625	20.30170	0.02030	16.250	10.21	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	732.61160		0.73261	656.88250	0.65688	732.612	10.30	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	15.31160		0.01531	19.18250	0.01918	15.312	10.30	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	723.07350		0.72307	647.43310	0.64743	723.074	10.26	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	15.77350		0.01577	19.73310	0.01973	15.773	10.26	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.51060		9.51060	9.43090	9.43090		10.06	0.00	0	5,250.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	87.15390		0.08715	77.22290	0.07722	87.154	12.14	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	876.55390		0.87655	946.32290	0.94632	876.554	12.14	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	674.18750		0.67419	606.45710	0.60646	674.188	9.88	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	63.58750		0.06359	75.55710	0.07556	63.588	9.88	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	665.96460		0.66596	598.43390	0.59843	665.965	9.88	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	65.36460		0.06536	77.53390	0.07753	65.365	9.88	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	389.24700		0.38925	335.94280	0.33594	389.247	9.94	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	178.64700		0.17865	205.04280	0.20504	178.647	9.94	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	758.46080		0.75846	688.84580	0.68885	758.461	9.95	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	47.86080		0.04786	57.94580	0.05795	47.861	9.95	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	682.45080		0.68245	614.52130	0.61452	682.451	9.89	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	61.85080		0.06185	73.62130	0.07362	61.851	9.89	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.56080		9.56080	9.48060	9.48060		10.80	0.00	0	1,837.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	399.54210		0.39954	351.03030	0.35103	399.542	10.74	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	318.74210		0.31874	350.43030	0.35043	318.742	10.74	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	409.40230		0.40940	359.20100	0.35920	409.402	10.72	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	308.60230		0.30860	338.60100	0.33860	308.602	10.72	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
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	404.44770		0.40445	355.09080	0.35509	404.448	10.73	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	313.64770		0.31365	344.49080	0.34449	313.648	10.73	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.00550		10.00550	9.94240	9.94240		12.81	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,809.86250		2.80986	2,746.85270	2.74685	2,809.863	12.95	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	54.36250		0.05436	54.45270	0.05445	54.363	12.95	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,763.39730		2.76340	2,700.34370	2.70034	2,763.397	12.91	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	57.89730		0.05790	57.94370	0.05794	57.897	12.91	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,717.11800		2.71712	2,654.01530	2.65402	2,717.118	12.88	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	61.61800		0.06162	61.61530	0.06162	61.618	12.88	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.89650		8.89650	8.83140	8.83140		9.94	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	263.18950		0.26319	205.06760	0.20507	263.190	12.02	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	6.68950		0.00669	13.66760	0.01367	6.690	12.02	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	253.85830		0.25386	196.31890	0.19632	253.858	11.94	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	7.35830		0.00736	14.91890	0.01492	7.358	11.94	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	244.58960		0.24459	187.67410	0.18767	244.590	11.86	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	8.08960		0.00809	16.27410	0.01627	8.090	11.86	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.98500		8.98500	8.91940	8.91940		11.78	0.00	0	24.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	242.50650		0.24251	210.69290	0.21069	242.507	11.78	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	197.50650		0.19751	231.29290	0.23129	197.507	11.78	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	237.35750		0.23736	206.49940	0.20650	237.358	11.78	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	202.35750		0.20236	237.09940	0.23710	202.358	11.78	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	232.27940		0.23228	202.37700	0.20238	232.279	11.78	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	207.27940		0.20728	242.97700	0.24298	207.279	11.78	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.17950		0.17950	0.12920	0.12920			0.00	0	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.05830		0.05830	0.03810	0.03810			0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.12070		0.12070	-0.10320	-0.10320			0.00	0	16,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.15820		0.15820	-0.13280	-0.13280				0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.16890		0.16890	0.12170	0.12170				0.00	0	64,000.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.10390		0.10390	0.06980	0.06980				0.00	0	65,200.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.13040		0.13040	0.11720	0.11720				0.00	0	5,000.00
CF CANDO CACY	On 02/04/2013	Can-Do Future			30.52480		30.52480	34.69490	34.69490				0.00	0	15,000.00
CF CANDO CACZ	On 14/06/2013	Can-Do Future			96.63280		96.63280	86.00000	86.00000				0.00	0	5,000.00
CF CANDO CADA	On 04/04/2013	Can-Do Future			0.03950		0.03950	0.03800	0.03800				0.00	30,000	30,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.72440		9.72440	9.61230	9.61230		11.98		0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	585.77520		0.58578	476.72000	0.47672	585.775	16.36		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	1.37520		0.00138	4.42000	0.00442	1.375	16.36		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	575.89830		0.57590	467.03840	0.46704	575.898	16.30		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	1.49830		0.00150	4.73840	0.00474	1.498	16.30		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	566.03160		0.56603	457.37900	0.45738	566.032	16.25		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	1.63160		0.00163	5.07900	0.00508	1.632	16.25		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.85030		9.85030	9.73660	9.73660		12.24		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	423.02030		0.42302	370.00010	0.37000	423.020	11.73		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	112.72030		0.11272	173.40010	0.17340	112.720	11.73		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	416.45100		0.41645	364.29860	0.36430	416.451	11.74		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	116.15100		0.11615	177.69860	0.17770	116.151	11.74		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	409.94630		0.40995	358.66000	0.35866	409.946	11.76		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	119.64630		0.11965	182.06000	0.18206	119.646	11.76		0.00	0	0.00
DACA	On 11/03/2013	Any day expiry			8.89250		8.89250	8.82480	8.82480		9.46		0.00	0	5,000.00
DACA	On 11/03/2013	Any day expiry	8.60	Call	292.93550		0.29294	226.87870	0.22688	292.935	13.77		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
DACA	On 11/03/2013	Any day expiry	8.60	Put	0.43550		0.00044	2.07870	0.00208	0.435	13.77	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.64	Call	253.31660		0.25332	188.37640	0.18838	253.317	13.20	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.64	Put	0.81660		0.00082	3.57640	0.00358	0.817	13.20	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.65	Call	243.45610		0.24346	178.89560	0.17890	243.456	13.05	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.65	Put	0.95610		0.00096	4.09560	0.00410	0.956	13.05	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.66	Call	233.61960		0.23362	169.48940	0.16949	233.620	12.91	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.66	Put	1.11960		0.00112	4.68940	0.00469	1.120	12.91	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry			8.89340		8.89340	8.82830	8.82830		10.26	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.84	Call	87.58930		0.08759	54.12320	0.05412	87.589	10.88	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.84	Put	34.18930		0.03419	65.82320	0.06582	34.189	10.88	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.85	Call	80.77900		0.08078	50.06150	0.05006	80.779	10.77	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.85	Put	37.37900		0.03738	71.76150	0.07176	37.379	10.77	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.86	Call	74.21600		0.07422	46.25290	0.04625	74.216	10.67	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.86	Put	40.81600		0.04082	77.95290	0.07795	40.816	10.67	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.71	Call	193.23170		0.19323	138.58560	0.13859	193.232	12.21	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.71	Put	9.83170		0.00983	20.28560	0.02029	9.832	12.21	0.00	0	5,000.00
DACA	On 15/03/2013	Any day expiry	8.81	Call	109.38680		0.10939	67.89950	0.06790	109.387	11.18	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.81	Put	25.98680		0.02599	49.59950	0.04960	25.987	11.18	0.00	0	5,000.00
DAEU	On 07/03/2013	Any day expiry			11.98320		11.98320	11.81160	11.81160		13.59	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.81	Call	173.20000		0.17320	34.15060	0.03415	173.200	13.59	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.81	Put	0.00000		0.00000	32.55060	0.03255	0.000	13.59	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.95	Call	33.20000		0.03320	4.38030	0.00438	33.200	13.59	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.95	Put	0.00000		0.00000	142.78030	0.14278	0.000	13.59	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.75	Call	233.20000		0.23320	75.01580	0.07502	233.200	13.59	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.75	Put	0.00000		0.00000	13.41580	0.01342	0.000	13.59	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.79	Call	193.20000		0.19320	45.36010	0.04536	193.200	13.59	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.79	Put	0.00000		0.00000	23.76010	0.02376	0.000	13.59	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.80	Call	183.20000		0.18320	38.90140	0.03890	183.200	13.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 07/03/2013	Any day expiry	11.80	Put	0.00000	0.00000	27.30140	0.02730	0.000	13.59	0.00	0	0.00	
DAEU	On 21/11/2013	Any day expiry			12.41970	12.41970	12.24740	12.24740		13.73	0.00	0	0.00	
DAEU	On 21/11/2013	Any day expiry	11.89	Call	836.35100	0.83635	740.01420	0.74001	836.351	12.98	0.00	0	0.00	
DAEU	On 21/11/2013	Any day expiry	11.89	Put	306.65100	0.30665	382.61420	0.38261	306.651	12.98	0.00	0	0.00	
DAEU	On 21/11/2013	Any day expiry	11.90	Call	830.57190	0.83057	734.81300	0.73481	830.572	13.00	0.00	0	0.00	
DAEU	On 21/11/2013	Any day expiry	11.90	Put	310.87190	0.31087	387.41300	0.38741	310.872	13.00	0.00	0	0.00	
DAEU	On 21/11/2013	Any day expiry	11.91	Call	824.82550	0.82483	729.63970	0.72964	824.826	13.01	0.00	0	0.00	
DAEU	On 21/11/2013	Any day expiry	11.91	Put	315.12550	0.31513	392.23970	0.39224	315.125	13.01	0.00	0	0.00	
DAUS	On 12/03/2013	Any day expiry			9.14860	9.14860	9.07990	9.07990		12.26	0.00	0	40,000.00	
DAUS	On 12/03/2013	Any day expiry	8.86	Call	291.24830	0.29125	225.73870	0.22574	291.248	15.63	0.00	0	40,000.00	
DAUS	On 12/03/2013	Any day expiry	8.86	Put	2.64830	0.00265	5.83870	0.00584	2.648	15.63	0.00	0	0.00	
DAUS	On 12/03/2013	Any day expiry	8.84	Call	310.70820	0.31071	244.61620	0.24462	310.708	15.86	0.00	0	0.00	
DAUS	On 12/03/2013	Any day expiry	8.84	Put	2.10820	0.00211	4.71620	0.00472	2.108	15.86	0.00	0	0.00	
DAUS	On 12/03/2013	Any day expiry	8.85	Call	300.96320	0.30096	235.14830	0.23515	300.963	15.75	0.00	0	0.00	
DAUS	On 12/03/2013	Any day expiry	8.85	Put	2.36320	0.00236	5.24830	0.00525	2.363	15.75	0.00	0	0.00	
DAUS	On 14/03/2013	Any day expiry			9.15110	9.15110	9.08230	9.08230		12.69	0.00	0	0.00	
DAUS	On 14/03/2013	Any day expiry	9.00	Call	169.16410	0.16916	114.58010	0.11458	169.164	13.71	0.00	0	0.00	
DAUS	On 14/03/2013	Any day expiry	9.00	Put	18.06410	0.01806	32.28010	0.03228	18.064	13.71	0.00	0	0.00	
DAUS	On 14/03/2013	Any day expiry	9.01	Call	160.92940	0.16093	107.39470	0.10739	160.929	13.65	0.00	0	0.00	
DAUS	On 14/03/2013	Any day expiry	9.01	Put	19.82940	0.01983	35.09470	0.03509	19.829	13.65	0.00	0	0.00	
DAUS	On 14/03/2013	Any day expiry	8.97	Call	194.65700	0.19466	137.25510	0.13726	194.657	13.92	0.00	0	0.00	
DAUS	On 14/03/2013	Any day expiry	8.97	Put	13.55700	0.01356	24.95510	0.02496	13.557	13.92	0.00	0	20,000.00	
DAUS	On 14/03/2013	Any day expiry	8.99	Call	177.53570	0.17754	121.95800	0.12196	177.536	13.78	0.00	0	0.00	
DAUS	On 14/03/2013	Any day expiry	8.99	Put	16.43570	0.01644	29.65800	0.02966	16.436	13.78	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry			9.16580	9.16580	9.09700	9.09700		12.33	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,165.88910	1.16589	1,097.11110	1.09711	1,165.889	19.05	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	8.00	Put	0.08910	0.00009	0.11110	0.00011	0.089	19.05	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	8.10	Call	1,065.94790	1.06595	997.19160	0.99719	1,065.948	18.20	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/03/2013	Any day expiry	8.10	Put	0.14790	0.00015	0.19160	0.00019	0.148	18.20	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.20	Call	966.04890	0.96605	897.33520	0.89734	966.049	17.34	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.20	Put	0.24890	0.00025	0.33520	0.00034	0.249	17.34	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	163.99230	0.16399	121.57040	0.12157	163.992	12.36	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	58.19230	0.05819	84.57040	0.08457	58.192	12.36	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	45.30200	0.04530	31.92710	0.03193	45.302	13.60	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	229.50200	0.22950	284.92710	0.28493	229.502	13.60	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.51	Call	21.16000	0.02116	14.91630	0.01492	21.160	14.62	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.51	Put	365.36000	0.36536	427.91630	0.42792	365.360	14.62	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	191.40120	0.19140	145.15160	0.14515	191.401	12.37	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	45.60120	0.04560	68.15160	0.06815	45.601	12.37	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	177.41990	0.17742	133.05750	0.13306	177.420	12.37	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	51.61990	0.05162	76.05750	0.07606	51.620	12.37	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	170.63560	0.17064	127.23740	0.12724	170.636	12.36	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	54.83560	0.05484	80.23740	0.08024	54.836	12.36	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			9.20430	9.20430	9.13500	9.13500		12.63	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	250.12130	0.25012	207.61200	0.20761	250.121	12.48	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	105.82130	0.10582	132.61200	0.13261	105.821	12.48	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	118.40800	0.11841	96.16430	0.09616	118.408	13.29	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	264.10800	0.26411	311.16430	0.31116	264.108	13.29	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.51	Call	77.75750	0.07776	62.89840	0.06290	77.758	14.00	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.51	Put	383.45750	0.38346	437.89840	0.43790	383.458	14.00	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	275.31280	0.27531	230.34640	0.23035	275.313	12.43	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	91.01280	0.09101	115.34640	0.11535	91.013	12.43	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	262.53330	0.26253	218.78850	0.21879	262.533	12.45	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	98.23330	0.09823	123.78850	0.12379	98.233	12.45	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	256.28100	0.25628	213.15250	0.21315	256.281	12.47	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	101.98100	0.10198	128.15250	0.12815	101.981	12.47	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
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,205.15550		1.20516	1,136.25340	1.13625	1,205.156	14.95	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	0.85550		0.00086	1.25340	0.00125	0.855	14.95	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,105.55020		1.10555	1,036.83410	1.03683	1,105.550	14.39	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	1.25020		0.00125	1.83410	0.00183	1.250	14.39	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Call	1,006.13840		1.00614	937.69880	0.93770	1,006.138	13.82	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.20	Put	1.83840		0.00184	2.69880	0.00270	1.838	13.82	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			9.24400		9.24400	9.17450	9.17450		12.84	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	183.46890		0.18347	156.45030	0.15645	183.469	13.24	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	289.46890		0.28947	331.95030	0.33195	289.469	13.24	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	135.52270		0.13552	114.93880	0.11494	135.523	13.88	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	401.52270		0.40152	450.43880	0.45044	401.523	13.88	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	332.74280		0.33274	287.45970	0.28746	332.743	12.47	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	128.74280		0.12874	152.95970	0.15296	128.743	12.47	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	326.69780		0.32670	281.82230	0.28182	326.698	12.49	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	132.69780		0.13270	157.32230	0.15732	132.698	12.49	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	320.72750		0.32073	276.26210	0.27626	320.728	12.51	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	136.72750		0.13673	161.76210	0.16176	136.728	12.51	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,148.51210		1.14851	1,080.10290	1.08010	1,148.512	13.78	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	4.51210		0.00451	5.60290	0.00560	4.512	13.78	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	1,050.25400		1.05025	982.27290	0.98227	1,050.254	13.38	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	6.25400		0.00625	7.77290	0.00777	6.254	13.38	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry			9.28000		9.28000	9.21010	9.21010		13.15	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	383.24620		0.38325	338.39670	0.33840	383.246	12.82	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	163.24620		0.16325	188.29670	0.18830	163.246	12.82	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	243.16310		0.24316	212.50580	0.21251	243.163	13.51	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	313.16310		0.31316	352.40580	0.35241	313.163	13.51	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	190.30190		0.19030	165.73060	0.16573	190.302	14.08	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	420.30190		0.42030	465.63060	0.46563	420.302	14.08	0.00	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	8.20	Call	1,092.51070		1.09251	1,024.88960	1.02489	1,092.511	13.39	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	12.51070		0.01251	14.78960	0.01479	12.511	13.39	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	395.09490		0.39509	349.41060	0.34941	395.095	12.78	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	155.09490		0.15509	179.31060	0.17931	155.095	12.78	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	389.13790		0.38914	343.87140	0.34387	389.138	12.80	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	159.13790		0.15914	183.77140	0.18377	159.138	12.80	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,189.40860		1.18941	1,121.20700	1.12121	1,189.409	13.72	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	9.40860		0.00941	11.10700	0.01111	9.409	13.72	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.31220		9.31220	9.24190	9.24190		13.51	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	162.92200		0.16292	143.94050	0.14394	162.922	15.20	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	650.72200		0.65072	702.04050	0.70204	650.722	15.20	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	365.31260		0.36531	324.27260	0.32427	365.313	13.28	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	243.11260		0.24311	272.37260	0.27237	243.113	13.28	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	360.32000		0.36032	319.66210	0.31966	360.320	13.30	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	248.12000		0.24812	277.76210	0.27776	248.120	13.30	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	355.38050		0.35538	315.10400	0.31510	355.381	13.33	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	253.18050		0.25318	283.20400	0.28320	253.180	13.33	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.31720		9.31720	9.24680	9.24680		13.57	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	245.24560		0.24525	217.05320	0.21705	245.246	14.26	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	438.04560		0.43805	480.25320	0.48025	438.046	14.26	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	449.68960		0.44969	403.08250	0.40308	449.690	13.05	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	182.48960		0.18249	206.28250	0.20628	182.490	13.05	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	443.91170		0.44391	397.67860	0.39768	443.912	13.08	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	186.71170		0.18671	210.87860	0.21088	186.712	13.08	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	301.67900		0.30168	267.81190	0.26781	301.679	13.74	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	334.47900		0.33448	371.01190	0.37101	334.479	13.74	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,233.14870		1.23315	1,164.90030	1.16490	1,233.149	13.79	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	15.94870		0.01595	18.10030	0.01810	15.949	13.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	8.20	Call	1,137.65640		1.13766	1,070.06190	1.07006	1,137.656	13.51	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.20	Put	20.45640		0.02046	23.26190	0.02326	20.456	13.51	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	455.52410		0.45552	408.54580	0.40855	455.524	13.03	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	178.32410		0.17832	201.74580	0.20175	178.324	13.03	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry			9.32340		9.32340	9.25290	9.25290		13.59	0.00	0	31,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	425.14260		0.42514	380.50350	0.38050	425.143	13.19	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	211.74260		0.21174	237.60350	0.23760	211.743	13.19	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	436.18460		0.43618	390.80670	0.39081	436.185	13.15	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	202.78460		0.20278	227.90670	0.22791	202.785	13.15	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	430.63710		0.43064	385.62850	0.38563	430.637	13.17	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	207.23710		0.20724	232.72850	0.23273	207.237	13.17	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.35570		9.35570	9.28480	9.28480		13.81	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.51	Call	297.46970		0.29747	266.37870	0.26638	297.470	14.31	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.51	Put	451.76970		0.45177	491.57870	0.49158	451.770	14.31	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	206.62050		0.20662	184.77810	0.18478	206.620	15.36	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	690.92050		0.69092	739.97810	0.73998	690.921	15.36	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	382.60840		0.38261	343.11020	0.34311	382.608	13.67	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	316.90840		0.31691	348.31020	0.34831	316.908	13.67	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	378.11230		0.37811	338.95480	0.33895	378.112	13.69	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	322.41230		0.32241	354.15480	0.35415	322.412	13.69	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	373.66340		0.37366	335.06490	0.33506	373.663	13.71	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	327.96340		0.32796	360.26490	0.36026	327.963	13.71	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	1,184.79900		1.18480	1,116.52840	1.11653	1,184.799	13.59	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	29.09900		0.02910	31.72840	0.03173	29.099	13.59	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	405.80370		0.40580	364.58470	0.36458	405.804	13.55	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	290.10370		0.29010	319.78470	0.31978	290.104	13.55	0.00	0	2,200.00
DAUS	On 23/09/2013	Any day expiry			9.39040		9.39040	9.31910	9.31910		14.08	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	239.14320		0.23914	215.87280	0.21587	239.143	15.53	0.00	0	2,400.00

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	9.88	Put	728.74320		0.72874	776.77280	0.77677	728.743	15.53	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	433.04200		0.43304	392.21250	0.39221	433.042	13.81	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	332.64200		0.33264	363.11250	0.36311	332.642	13.81	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	428.52530		0.42853	387.96900	0.38797	428.525	13.83	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	338.12530		0.33813	368.86900	0.36887	338.125	13.83	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	424.04990		0.42405	383.95300	0.38395	424.050	13.86	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	343.64990		0.34365	374.85300	0.37485	343.650	13.86	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	437.60290		0.43760	396.49650	0.39650	437.603	13.79	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	327.20290		0.32720	357.39650	0.35740	327.203	13.79	0.00	0	1,200.00
DAUS	On 26/09/2013	Any day expiry			9.39410		9.39410	9.32280	9.32280		14.11	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	350.47180		0.35047	317.39060	0.31739	350.472	14.44	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	466.37180		0.46637	504.59060	0.50459	466.372	14.44	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Call	462.09330		0.46209	419.72200	0.41972	462.093	13.72	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.24	Put	307.99330		0.30799	336.92200	0.33692	307.993	13.72	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	457.34510		0.45735	415.25060	0.41525	457.345	13.74	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	313.24510		0.31325	342.45060	0.34245	313.245	13.74	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	452.64170		0.45264	410.82330	0.41082	452.642	13.77	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	318.54170		0.31854	348.02330	0.34802	318.542	13.77	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	1,232.49610		1.23250	1,163.14490	1.16314	1,232.496	13.72	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	38.39610		0.03840	40.34490	0.04034	38.396	13.72	0.00	0	7,500.00
DAUS	On 28/02/2014	Any day expiry			9.58710		9.58710	9.51230	9.51230		15.25	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	791.21630		0.79122	740.06380	0.74006	791.216	14.04	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	314.11630		0.31412	337.76380	0.33776	314.116	14.04	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	802.44690		0.80245	750.25190	0.75025	802.447	14.01	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	305.34690		0.30535	327.95190	0.32795	305.347	14.01	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	796.55370		0.79655	745.13790	0.74514	796.554	14.02	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	309.45370		0.30945	332.83790	0.33284	309.454	14.02	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.60460		9.60460	9.52880	9.52880		15.30	0.00	0	3,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 19/03/2014	Any day expiry	9.11	Call	817.84560	0.81785	766.04940	0.76605	817.846	14.10	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.11	Put	323.24560	0.32325	347.24940	0.34725	323.246	14.10	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.09	Call	829.05790	0.82906	776.21790	0.77622	829.058	14.07	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.09	Put	314.45790	0.31446	337.41790	0.33742	314.458	14.07	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.10	Call	823.17270	0.82317	771.11590	0.77112	823.173	14.08	0.00	0	0.00	
DAUS	On 19/03/2014	Any day expiry	9.10	Put	318.57270	0.31857	342.31590	0.34232	318.573	14.08	0.00	0	0.00	
EL28	On 02/05/2013	Bond Future			113.74900	113.74900	113.74672	113.74672			0.00	0	0.00	
EL28	On 02/05/2013	Bond Future	113.32	Call	432.82000	0.43282	430.54000	0.43054	432.820		0.00	0	0.00	
EL28	On 02/05/2013	Bond Future	113.32	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
ES18	On 20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
ES23	On 25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
ES26	On 02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
ES33	On 02/05/2013	Bond Future			8.80945	88.76992	8.80027	88.84796			0.00	0	3,363.00	
ES33	On 02/05/2013	Bond Future	91.02	Call	79,589.66000	79.58966	79,667.70000	79.66770	79,589.660		0.00	0	0.00	
ES33	On 02/05/2013	Bond Future	91.02	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
ES33	On 01/08/2013	Bond Future			8.89886	89.93082	8.88941	90.00981			0.00	0	0.00	
ES33	On 01/08/2013	Bond Future	9.00	Call	838.62000	0.83862	917.61000	0.91761	838.620		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	78,879.49000	78.87949	78,958.48000	78.95848	78,879.490		0.00	0	0.00	
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00	
ES33	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
GOVI	On 02/05/2013	GOVI			440.28000	440.28000	440.78200	440.78200			0.00	0	98.00	
GOVI	On 02/05/2013	GOVI	432.99	Call	72,900.00000	7.29000	77,920.00000	7.79200	72,900.000		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	72,800.00000	7.28000	77,820.00000	7.78200	72,800.000		0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 02/05/2013	GOVI	433.00	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	72,700.00000		7.27000	77,720.00000	7.77200	72,700.000		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			446.03800		446.03800	446.54600	446.54600			0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	480.00000		0.04800	5,560.00000	0.55600	480.000		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	380.00000		0.03800	5,460.00000	0.54600	380.000		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	280.00000		0.02800	5,360.00000	0.53600	280.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			452.39800		452.39800	452.91700	452.91700			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	64,080.00000		6.40800	69,270.00000	6.92700	64,080.000		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	63,980.00000		6.39800	69,170.00000	6.91700	63,980.000		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	63,880.00000		6.38800	69,070.00000	6.90700	63,880.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 02/05/2013	Index Future			203.35300		203.35300	203.14500	203.14500			0.00	0	459.00
IGOV	On 01/08/2013	Index Future			206.07000		206.07000	205.86000	205.86000			0.00	0	147.00
IGOV	On 07/11/2013	Index Future			209.06600		209.06600	208.85200	208.85200			0.00	0	7.00
ILBI	On 02/05/2013	Index Future			549.77000		549.77000	547.17500	547.17500			0.00	0	183.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00		0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00		0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00		0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00		0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.11000	94.89000	5.11000	94.89000					0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.10000	94.90000	5.10000	94.90000					0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.09000	94.91000	5.09000	94.91000					0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.07000	94.93000	5.06000	94.94000					0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.06000	94.94000	5.04000	94.96000					0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.05000	94.95000	5.03000	94.97000					0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.05000	94.95000	5.03000	94.97000					0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.08000	94.92000	5.04000	94.96000					0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.15000	94.85000	5.12000	94.88000					0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.25000	94.75000	5.23000	94.77000					0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.39000	94.61000	5.36000	94.64000					0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.55000	94.45000	5.51000	94.49000					0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.59610	7.59610	7.55890	7.55890			10.87	60,768,800.00		8,000	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	706.13680	0.70614	668.95360	0.66895	706.137		17.42		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	0.03680	0.00004	0.05360	0.00005	0.037		17.42		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	696.14100	0.69614	658.96030	0.65896	696.141		17.33		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	0.04100	0.00004	0.06030	0.00006	0.041		17.33		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	686.14570		0.68615	648.96790	0.64897	686.146	17.23	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	0.04570		0.00005	0.06790	0.00007	0.046	17.23	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.65380		7.65380	7.61670	7.61670		8.93	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	354.05470		0.35405	324.84710	0.32485	354.055	9.43	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	40.25470		0.04025	48.14710	0.04815	40.255	9.43	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	345.95360		0.34595	316.93650	0.31694	345.954	9.41	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	42.15360		0.04215	50.23650	0.05024	42.154	9.41	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	337.92580		0.33793	309.10080	0.30910	337.926	9.39	0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	44.12580		0.04413	52.40080	0.05240	44.126	9.39	0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200			0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.80880		108.07547	6.77871	108.29766			0.00	0	4,970.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,687.67000		1.68767	1,909.86000	1.90986	1,687.670		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	1,759.89000		1.75989	1,982.08000	1.98208	1,759.890		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	1,832.05000		1.83205	2,054.24000	2.05424	1,832.050		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			6.86296		109.48882	6.83175	109.71386			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	3,019.00000		3.01900	3,244.04000	3.24404	3,019.000		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	3,088.37000		3.08837	3,313.41000	3.31341	3,088.370		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	3,157.68000		3.15768	3,382.72000	3.38272	3,157.680		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.32274		119.81018	5.30147	119.86199		1.64	4,073,546.12	34	6,078.00
R157	On 02/05/2013	Bond Future	5.34	Call	331.07000		0.33107	361.58000	0.36158	331.070	1.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 02/05/2013	Bond Future	5.34	Put	289.05000	0.28905	267.75000	0.26775	289.050	1.65	0.00	0	0.00	
R157	On 02/05/2013	Bond Future	5.35	Call	344.26000	0.34426	375.40000	0.37540	344.260	1.66	0.00	0	0.00	
R157	On 02/05/2013	Bond Future	5.35	Put	277.90000	0.27790	257.23000	0.25723	277.900	1.66	0.00	0	0.00	
R157	On 02/05/2013	Bond Future	5.36	Call	357.74000	0.35774	389.51000	0.38951	357.740	1.66	0.00	0	0.00	
R157	On 02/05/2013	Bond Future	5.36	Put	267.05000	0.26705	247.01000	0.24701	267.050	1.66	0.00	0	0.00	
R157	On 01/08/2013	Bond Future			5.32260	121.37699	5.29849	121.42943		1.49	0.00	0	0.00	
R157	On 01/08/2013	Bond Future	116.11	Call	91,921.36000	91.92136	91,973.80000	91.97380	91,921.360	1.61	0.00	0	0.00	
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000	0.00000	0.00000	0.00000	0.000	1.61	0.00	0	0.00	
R157	On 07/11/2013	Bond Future			5.32036	116.30094	5.29193	116.35480		1.38	0.00	0	0.00	
R157	On 07/11/2013	Bond Future	5.59	Call	831.36000	0.83136	867.72000	0.86772	831.360	1.42	0.00	0	0.00	
R157	On 07/11/2013	Bond Future	5.59	Put	322.24000	0.32224	304.74000	0.30474	322.240	1.42	0.00	0	0.00	
R157	On 07/11/2013	Bond Future	5.60	Call	843.89000	0.84389	880.52000	0.88052	843.890	1.42	0.00	0	0.00	
R157	On 07/11/2013	Bond Future	5.60	Put	315.95000	0.31595	298.72000	0.29872	315.950	1.42	0.00	0	0.00	
R157	On 07/11/2013	Bond Future	5.61	Call	856.52000	0.85652	893.41000	0.89341	856.520	1.42	0.00	0	0.00	
R157	On 07/11/2013	Bond Future	5.61	Put	309.76000	0.30976	292.79000	0.29279	309.760	1.42	0.00	0	0.00	
R157	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R186	On 02/05/2013	Bond Future			7.36704	130.58953	7.33715	130.89022		11.19	0.00	0	64,898.00	
R186	On 02/05/2013	Bond Future	6.75	Call	389.98000	0.38998	445.24000	0.44524	389.980	11.04	0.00	0	350.00	
R186	On 02/05/2013	Bond Future	6.75	Put	6,804.02000	6.80402	6,558.59000	6.55859	6,804.020	11.04	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.39	Call	2,414.17000	2.41417	2,595.42000	2.59542	2,414.170	11.27	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.39	Put	2,183.87000	2.18387	2,064.43000	2.06443	2,183.870	11.27	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.40	Call	2,466.51000	2.46651	2,649.80000	2.64980	2,466.510	11.27	0.00	0	0.00	
R186	On 02/05/2013	Bond Future	7.40	Put	2,136.09000	2.13609	2,018.69000	2.01869	2,136.090	11.27	0.00	0	150.00	
R186	On 02/05/2013	Bond Future	7.41	Call	2,519.48000	2.51948	2,704.81000	2.70481	2,519.480	11.28	0.00	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 02/05/2013	Bond Future	7.41	Put	2,089.05000		2.08905	1,973.69000	1.97369	2,089.050	11.28	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Call	4,660.60000		4.66060	4,904.57000	4.90457	4,660.600	11.46	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	894.61000		0.89461	837.89000	0.83789	894.610	11.46	0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.43342		127.01270	7.40252	127.31731		12.91	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	3,309.16000		3.30916	3,460.95000	3.46095	3,309.160	12.84	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	5,132.40000		5.13240	4,979.58000	4.97958	5,132.400	12.84	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	117,740.29000		117.74029	118,044.90000	118.04490	117,740.290	13.40	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	13.40	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.50537		128.82399	7.47326	129.13363		12.57	0.00	0	480.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,849.48000		8.84948	9,074.78000	9.07478	8,849.480	12.95	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,852.74000		2.85274	2,768.40000	2.76840	2,852.740	12.95	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,910.56000		8.91056	9,136.55000	9.13655	8,910.560	12.96	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,824.00000		2.82400	2,740.35000	2.74035	2,824.000	12.96	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	12,689.18000		12.68918	12,950.12000	12.95012	12,689.180	13.15	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,467.76000		1.46776	1,419.06000	1.41906	1,467.760	13.15	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,788.55000		8.78855	9,013.15000	9.01315	8,788.550	12.94	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,881.73000		2.88173	2,796.69000	2.79669	2,881.730	12.94	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 02/05/2013	Bond Future			292.36343		292.36343	291.61016	291.61016			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	9,973.43000		9.97343	9,220.16000	9.22016	9,973.430		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On 02/05/2013	Bond Future	282.40	Call	9,963.43000		9.96343	9,210.16000	9.21016	9,963.430		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	9,953.43000		9.95343	9,200.16000	9.20016	9,953.430		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.15487		108.81439	5.13273	108.84976		0.99	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,801.19000		1.80119	1,765.82000	1.76582	1,801.190		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,784.86000		1.78486	1,749.49000	1.74949	1,784.860		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,768.52000		1.76852	1,733.15000	1.73315	1,768.520		0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.13071		105.83357	5.10432	105.86936		0.91	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,587.89000		68.58789	68,623.68000	68.62368	68,587.890		0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.07237		107.34282	5.03869	107.37972		0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	150.32000		0.15032	163.37000	0.16337	150.320		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	460.28000		0.46028	436.43000	0.43643	460.280		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	153.95000		0.15395	167.21000	0.16721	153.950		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	452.91000		0.45291	429.27000	0.42927	452.910		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	157.65000		0.15765	171.13000	0.17113	157.650		0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	445.61000		0.44561	422.19000	0.42219	445.610		0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 02/05/2013	Bond Future			220.58132		220.58132	220.57893	220.57893			0.00	0	49,417.00
R202	On 02/05/2013	Bond Future	211.04	Call	9,541.32000		9.54132	9,538.93000	9.53893	9,541.320		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	9,531.32000		9.53132	9,528.93000	9.52893	9,531.320		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	9,521.32000		9.52132	9,518.93000	9.51893	9,521.320		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.82931		110.37110	5.82459	110.39003		3.86	0.00	0	10,718.00
R203	On 02/05/2013	Bond Future	5.89	Call	798.32000		0.79832	814.86000	0.81486	798.320	3.89	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	555.32000		0.55532	552.93000	0.55293	555.320	3.89	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	821.02000		0.82102	837.71000	0.83771	821.020	3.89	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	538.04000		0.53804	535.80000	0.53580	538.040	3.89	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	844.08000		0.84408	860.92000	0.86092	844.080	3.89	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	521.14000		0.52114	519.05000	0.51905	521.140	3.89	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.86517		111.81444	5.86012	111.83359		3.72	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,601.24000		98.60124	98,620.39000	98.62039	98,601.240	3.91	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	3.91	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.90837		109.24915	5.90273	109.26920		3.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,475.90000		1.47590	1,489.56000	1.48956	1,475.900	3.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,115.34000		1.11534	1,108.95000	1.10895	1,115.340	3.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,019.63000		107.01963	107,039.68000	107.03968	107,019.630	3.80	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	3.80	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	957.64000		0.95764	968.61000	0.96861	957.640	3.58	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,665.69000		1.66569	1,656.61000	1.65661	1,665.690	3.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,436.99000		1.43699	1,450.48000	1.45048	1,436.990	3.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,147.27000		1.14727	1,140.71000	1.14071	1,147.270	3.61	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,456.19000		1.45619	1,469.78000	1.46978	1,456.190	3.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/11/2013	Bond Future	6.00	Put	1,131.04000		1.13104	1,124.58000	1.12458	1,131.040	3.61	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.10089		111.92672	6.10660	111.89843		5.23	559,633.60	5	6,027.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,464.72000		1.46472	1,453.74000	1.45374	1,464.720	5.31	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	532.76000		0.53276	550.07000	0.55007	532.760	5.31	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,497.36000		1.49736	1,486.10000	1.48610	1,497.360	5.31	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	516.39000		0.51639	533.42000	0.53342	516.390	5.31	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,530.35000		1.53035	1,518.81000	1.51881	1,530.350	5.32	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	500.40000		0.50040	517.15000	0.51715	500.400	5.32	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.14757		109.36411	6.15362	109.33540		5.39	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,480.61000		100.48061	100,451.90000	100.45190	100,480.610	5.64	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	5.64	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.19790		110.92366	6.20419	110.89521		5.03	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,160.53000		4.16053	4,141.17000	4.14117	4,160.530	5.24	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	605.11000		0.60511	614.20000	0.61420	605.110	5.24	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,039.45000		2.03945	2,027.70000	2.02770	2,039.450	5.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,623.76000		1.62376	1,640.46000	1.64046	1,623.760	5.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,064.39000		2.06439	2,052.52000	2.05252	2,064.390	5.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,603.68000		1.60368	1,620.26000	1.62026	1,603.680	5.04	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,089.49000		2.08949	2,077.51000	2.07751	2,089.490	5.05	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,583.78000		1.58378	1,600.25000	1.60025	1,583.780	5.05	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.17359		103.86769	5.14896	103.88447		0.40		0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.37		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,227.50000		1.22750	1,210.72000	1.21072	1,227.500	0.37		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.37		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,220.55000		1.22055	1,203.77000	1.20377	1,220.550	0.37		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.37		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,213.60000		1.21360	1,196.82000	1.19682	1,213.600	0.37		0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.07581		101.46418	5.03731	101.48114		0.30		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,466.07000		30.46607	30,483.03000	30.48303	30,466.070	0.32		0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.32		0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.64886		102.91112	4.54942	102.92893		0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	16.12000		0.01612	21.40000	0.02140	16.120	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	80.40000		0.08040	67.87000	0.06787	80.400	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	16.59000		0.01659	21.99000	0.02199	16.590	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	79.07000		0.07907	66.66000	0.06666	79.070	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	17.08000		0.01708	22.58000	0.02258	17.080	0.12		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	77.77000		0.07777	65.46000	0.06546	77.770	0.12		0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.37522		106.93447	6.35009	107.07365		6.46		8,554,757.60	80	7,274.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,263.94000		1.26394	1,352.39000	1.35239	1,263.940	6.45		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	906.22000		0.90622	855.49000	0.85549	906.220	6.45		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,294.67000		1.29467	1,384.19000	1.38419	1,294.670	6.45		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	881.86000		0.88186	832.20000	0.83220	881.860	6.45		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,325.82000		1.32582	1,416.41000	1.41641	1,325.820	6.45		0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	857.96000		0.85796	809.37000	0.80937	857.960	6.45		0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.42998		104.69646	6.40361	104.83743		6.74		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 01/08/2013	Bond Future	106.18	Call	97,125.27000		97.12527	97,266.24000	97.26624	97,125.270	7.06	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.06	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.48562		106.18946	6.45771	106.33305		6.44	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	2,805.57000		2.80557	2,894.62000	2.89462	2,805.570	6.50	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,761.45000		1.76145	1,706.91000	1.70691	1,761.450	6.50	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	2,835.26000		2.83526	2,924.80000	2.92480	2,835.260	6.50	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,740.38000		1.74038	1,686.33000	1.68633	1,740.380	6.50	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	2,865.11000		2.86511	2,955.14000	2.95514	2,865.110	6.51	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,719.51000		1.71951	1,665.95000	1.66595	1,719.510	6.51	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.48698		102.27954	6.46704	102.40260		7.69	102,279.54	1	17,342.00
R208	On 02/05/2013	Bond Future	6.64	Call	1,756.92000		1.75692	1,845.10000	1.84510	1,756.920	7.74	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	818.65000		0.81865	783.77000	0.78377	818.650	7.74	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	1,795.15000		1.79515	1,884.18000	1.88418	1,795.150	7.74	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	795.93000		0.79593	761.90000	0.76190	795.930	7.74	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	1,833.80000		1.83380	1,923.66000	1.92366	1,833.800	7.75	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	773.69000		0.77369	740.49000	0.74049	773.690	7.75	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.53674		103.61717	6.51597	103.74175		7.91	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,572.70000		94.57270	94,697.28000	94.69728	94,572.700	8.25	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	8.25	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.59213		101.69868	6.57028	101.82562		7.82	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,960.91000		5.96091	6,065.21000	6.06521	5,960.910	8.23	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	855.50000		0.85550	832.86000	0.83286	855.500	8.23	0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,233.01000		3.23301	3,312.56000	3.31256	3,233.010	7.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	6.79	Put	2,092.34000		2.09234	2,044.95000	2.04495	2,092.340	7.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,266.23000		3.26623	3,346.20000	3.34620	3,266.230	7.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,068.33000		2.06833	2,021.36000	2.02136	2,068.330	7.94	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,299.61000		3.29961	3,380.01000	3.38001	3,299.610	7.95	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,044.53000		2.04453	1,997.99000	1.99799	2,044.530	7.95	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.25259		80.16415	8.24321	80.24465		16.47	80,164.15	1	9,195.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,126.41000		1.12641	1,170.97000	1.17097	1,126.410	16.36	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,428.37000		3.42837	3,392.43000	3.39243	3,428.370	16.36	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,155.71000		1.15571	1,200.89000	1.20089	1,155.710	16.36	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	3,368.14000		3.36814	3,332.82000	3.33282	3,368.140	16.36	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,185.40000		1.18540	1,231.20000	1.23120	1,185.400	16.36	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,308.45000		3.30845	3,273.75000	3.27375	3,308.450	16.36	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.32075		81.21251	8.31112	81.29403		16.74	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	71,263.40000		71.26340	71,344.92000	71.34492	71,263.400	17.34	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	17.34	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.39564		79.22604	8.38566	79.30927		19.25	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,217.19000		10.21719	10,289.93000	10.28993	10,217.190	20.00	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	1,791.30000		1.79130	1,780.81000	1.78081	1,791.300	20.00	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,687.99000		6.68799	6,750.38000	6.75038	6,687.990	19.47	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,505.50000		3.50550	3,484.66000	3.48466	3,505.500	19.47	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,734.33000		6.73433	6,796.91000	6.79691	6,734.330	19.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,473.76000		3.47376	3,453.11000	3.45311	3,473.760	19.48	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.81	Call	6,780.79000		6.78079	6,843.55000	6.84355	6,780.790	19.48	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,442.26000		3.44226	3,421.79000	3.42179	3,442.260	19.48	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 02/05/2013	Bond Future			164.24784		164.24784	164.24681	164.24681			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	3,107.84000		3.10784	3,106.81000	3.10681	3,107.840		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	3,097.84000		3.09784	3,096.81000	3.09681	3,097.840		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	3,087.84000		3.08784	3,086.81000	3.08681	3,087.840		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 02/05/2013	Bond Future			128.99098		128.99098	128.92442	128.92442			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	3,300.98000		3.30098	3,234.42000	3.23442	3,300.980		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	3,290.98000		3.29098	3,224.42000	3.22442	3,290.980		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	3,280.98000		3.28098	3,214.42000	3.21442	3,280.980		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 02/05/2013	Bond Future			136.17478		136.17478	135.95938	135.95938			0.00	0	20,170.00

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	131.09	Call	5,084.78000		5.08478	4,869.38000	4.86938	5,084.780		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	5,074.78000		5.07478	4,859.38000	4.85938	5,074.780		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	5,064.78000		5.06478	4,849.38000	4.84938	5,064.780		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.94643		92.33914	7.90646	92.69309		14.89	0.00	0	9,267.00
R213	On 02/05/2013	Bond Future	7.84	Call	1,709.58000		1.70958	1,889.57000	1.88957	1,709.580	14.83	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	2,656.47000		2.65647	2,482.51000	2.48251	2,656.470	14.83	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	1,747.96000		1.74796	1,930.31000	1.93031	1,747.960	14.83	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2,605.28000		2.60528	2,433.68000	2.43368	2,605.280	14.83	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	1,786.88000		1.78688	1,971.58000	1.97158	1,786.880	14.83	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,554.75000		2.55475	2,385.50000	2.38550	2,554.750	14.83	0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.01384		93.54674	7.97274	93.90521		15.53	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	82,931.72000		82.93172	83,290.19000	83.29019	82,931.720	16.11	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	16.11	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.08944		91.34357	8.04699	91.70773		16.40	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,245.58000		7.24558	7,496.28000	7.49628	7,245.580	16.81	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,106.67000		3.10667	2,993.21000	2.99321	3,106.670	16.81	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,295.96000		7.29596	7,547.50000	7.54750	7,295.960	16.82	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,077.19000		3.07719	2,964.57000	2.96457	3,077.190	16.82	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,346.47000		7.34647	7,598.85000	7.59885	7,346.470	16.83	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,047.96000		3.04796	2,936.18000	2.93618	3,047.960	16.83	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

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			8.29534		81.79960	8.28589	81.88535		17.33		0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	73,019.98000		73.01998	73,105.73000	73.10573	73,019.980	18.05		0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.05		0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.36103		82.86932	8.35133	82.95614		18.14		0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	72,421.42000		72.42142	72,508.24000	72.50824	72,421.420	18.79		0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.79		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			1.47140		1.47140	1.46070	1.46070		12.60		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,814.00620		0.18140	1,707.00900	0.17070	1,814.006	19.63		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	0.00620		0.00000	0.00900	0.00000	0.006	19.63		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,714.00640		0.17140	1,607.01160	0.16070	1,714.006	18.58		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	0.00640		0.00000	0.01160	0.00000	0.006	18.58		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,614.01090		0.16140	1,507.01980	0.15070	1,614.011	18.05		0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	0.01090		0.00000	0.01980	0.00000	0.011	18.05		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.48210		1.48210	1.47100	1.47100		13.04		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	1,006.99170		0.10070	911.67940	0.09117	1,006.992	12.82		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	85.99170		0.00860	101.67940	0.01017	85.992	12.82		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	926.00910		0.09260	833.41950	0.08334	926.009	12.82		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	105.00910		0.01050	123.41950	0.01234	105.009	12.82		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	849.19870		0.08492	760.37780	0.07604	849.199	12.86		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	128.19870		0.01282	150.37780	0.01504	128.199	12.86		0.00	0	0.00
Total for Derivatives :													760,945,869.68	241,314	1 808 487.00

i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		12.99602	99.94188	12.96386				0.00	0	0.00
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Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA03	On 11/05/2015	Spot Bond	108.85858	25.85784	108.85858	25.79583			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	100.00011	8.91289	100.00011	10.47331			0.00	0	800,000.00
AA05	On 22/03/2019	Spot Bond	111.70673	8.53319	111.70673	13.02396			0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond	100.63261	7.34718	100.63261	7.32868			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	100.64155	7.44165	100.64155	7.42290			0.00	0	200,000.00
AB012	On 21/11/2022	Spot Bond	8.00000	46.74973	8.00000	46.73960			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	101.73855	11.34196	101.73855	11.31622			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	105.29362	27.75410	105.29362	27.68932			0.00	0	11,610,000.00
AB07	On 07/03/2014	Spot Bond	105.62267	48.13930	105.62267	48.02849			0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	10.03304	100.96284	10.00770			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	14.92811	111.66393	14.89156			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	65.97885	100.00003	65.76829			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	95.52962	215.58145	95.02500			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	29.86214	134.94825	29.77489			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	3.18339	269.82094	3.16849			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	27.24151	100.53123	27.17297			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	45.47693	100.25380	45.36405			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	14.20296	100.10451	14.16775			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN07	On 17/03/2018	Spot Bond	100.10764	9.16975	100.10764	100.10764	9.14703			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	8.65694	100.11256	100.11256	8.63548			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	8.72743	100.11573	100.11573	8.70580			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	30.66194	113.03853	113.03853	30.58614			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	24.65785	102.88112	102.88112	24.59522		373,002,290,713.92	3,625,566		1,812,783.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	37.37698	106.71879	106.71879	37.28878			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	31.86550	101.43096	101.43096	31.78558			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	26.95134	100.69530	100.69530	26.88564			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	12.29651	101.53927	101.53927	12.26564			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	17.21945	101.47729	101.47729	17.17625			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	10.37344	101.61005	101.61005	10.34739			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	74.29105	108.48706	108.48706	74.11339			0.00	0	1,100,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	67.12058	101.57306	101.57306	66.90345			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	100.00000	79.70149	100.00000	100.00000	79.46429			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	95.54369	215.26681	215.26681	95.03965			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	45.68006	133.33110	133.33110	45.54785			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	21.19419	122.14204	122.14204	21.13682		688,853,257,214.88	5,639,772		2,819,886.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI04	On 11/10/2016	Spot Bond	113.35700	10.00950	113.35700	9.98393			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	100.00000	5.13422	100.00000	5.12234			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	18.12802	123.70523	18.07986			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	18.24220	102.18114	18.19614			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	11.90290	99.83242	11.87347			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	11.96441	99.82309	11.93483			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	12.55136	99.81405	12.52033			0.00	0	200,000.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.63508	106.48741	5.62145			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	25.89104	100.00000	21.90346			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	4.26920	165.75435	4.25476			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	14.41204	157.68318	14.36499			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.46428	170.05600	3.45231			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	4.06880	172.68858	4.05459			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	95.53142	215.54135	95.02686			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	95.52937	215.58717	95.02473			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	100.99284	100.00000	100.73052			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	7.15558	71.58015	7.14500			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	7.15558	71.58015	7.14500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN37	On 07/07/2016	Spot Bond	84.61000	13.05830	84.61000	13.03639			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	20.30631	92.57000	20.26988			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.39195	100.05362	10.36620			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	18.12522	95.34000	18.09200			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	34.00540	100.00000	33.94088			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	16.90677	94.00000	16.87610			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	15.84469	94.99000	15.81573			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	24.02013	89.20000	23.97820			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	31.73655	90.02000	31.67969			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	9.73515	101.37010	9.71075			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	9.57596	101.21709	9.55200			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	30.34362	89.83000	30.28934			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	22.71767	136.93312	22.65267			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	25.72853	102.86000	25.67872			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	26.16392	96.69000	26.11453			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	25.14279	96.61000	25.09537			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	24.73308	96.38000	24.68650			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN55	On 27/06/2017	Spot Bond	99.94804	10.16555	99.94804	10.14039			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	19.17456	121.81240	19.12424			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	79.38710	104.20000	79.21685			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	10.11319	101.30453	10.08785			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	22.34364	93.54000	22.30247			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	21.20198	92.85000	21.16313			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.12580	103.39542	2.12091			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.86580	149.61017	2.85701			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.51351	196.08295	2.50408			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	17.62657	95.40000	17.59398			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	74.73987	107.27000	74.57606			0.00	0	3,651,634.00
ABN66	On 21/11/2016	Spot Bond	94.09000	17.48139	94.09000	17.44904			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	9.13779	100.00000	9.12352			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	100.00000	3.26060	100.00000	3.25431			0.00	0	0.00
ABN69	On 29/02/2016	Spot Bond	100.00000	12.62160	100.00000	12.59718			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	14.35595	114.69202	14.32006			0.00	0	4,100,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	25.67081	105.76936	25.61068			0.00	0	3,800,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	10.27200	102.79126	10.24863			0.00	0	3,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7	On 11/09/2026	Spot Bond	101.48825	8.69173	101.48825	8.67236			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	110.44192	19.47439	110.44192	19.42714			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	125.04605	39.63648	125.04605	39.52782			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	4.00000	121.95220	4.00000	121.92960			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	3.14462	274.59193	3.12973		8,237,757,900,000.00	30,000,000	10,000,000.00	
ABS13	On 31/01/2017	Spot Bond	123.88924	5.09685	123.88924	5.08291			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	2.69382	128.40915	2.68625			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	86.32433	99.53952	86.05307			0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	104.14094	100.06620	103.86231			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	99.10465	100.07265	98.57992			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	26.94894	100.00000	26.88221			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	79.53137	100.53957	79.30767			0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	93.38639	101.66199	93.15236			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	79.53137	100.53957	79.30767			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	89.37427	101.42690	89.16038			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	94.56844	102.82057	94.34592			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	21.65472	111.03772	21.60195			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	22.12012	100.83941	22.06432			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL033	On 20/08/2015	Spot Bond	100.86237	22.33952	100.86237	22.28314			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	25.44796	101.18756	25.38356			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	66.53704	100.06785	66.32457			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	66.50767	100.06721	66.29529			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	21.90066	100.81643	21.84542			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.71901	54.43317	8.70864			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	56.96258	100.61624	56.81916			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	65.23762	99.86961	65.07626			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	20.67598	100.00000	20.63675			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	17.36161	100.00000	17.32867			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	17.36161	100.00000	17.32867			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	66.89930	100.07583	66.68566			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	19.12526	100.07969	19.07787			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	20.05216	100.08857	20.00247			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	18.71203	100.07573	18.66566			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	18.99124	100.07841	18.94418			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	19.11409	100.07959	19.06672			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL082		On 30/07/2017	Spot Bond	103.08180	10.65176	103.08180	10.62733		0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	103.08180	10.65176	103.08180	10.62733		0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	103.10163	10.70098	103.10163	10.67643		0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	100.07361	18.48864	100.07361	18.44283		0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	103.10163	10.70098	103.10163	10.67643		0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	103.06198	10.60254	103.06198	10.57822		0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	79.64238	29.83256	79.64238	29.78472		0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	100.07204	32.43951	100.07204	32.35913		0.00	0	0.00
ACL091		On 20/12/2013	Spot Bond	100.07100	66.83530	100.07100	66.66968		0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	99.94507	18.13844	99.94507	18.09355		0.00	0	0.00
ACL093		On 20/12/2013	Spot Bond	100.07100	66.83530	100.07100	66.66968		0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	100.07684	9.76069	100.07684	9.73651		0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	100.07933	9.57355	100.07933	9.54982		0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	100.08039	9.52290	100.08039	9.49930		0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	100.07826	9.27813	100.07826	9.25515		0.00	0	0.00
ACL099		On 20/12/2013	Spot Bond	100.06560	66.53778	100.06560	66.37292		0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	100.07361	10.36204	100.07361	10.33636		0.00	0	0.00
ACL102		On 12/07/2013	Spot Bond	101.31884	91.54440	101.31884	91.23770		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL104	On 20/12/2019	Spot Bond	110.28658	11.47799	110.28658	110.28658	11.44697			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	45.50820	100.06728	100.06728	45.39543			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	52.37687	105.71996	105.71996	52.25423			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	59.93589	100.99526	100.99526	59.78447			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	8.18370	101.18059	101.18059	8.16322			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	8.13068	102.01291	102.01291	8.11018			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	10.33799	100.00000	100.00000	10.31837			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	60.50936	101.04786	101.04786	60.35812			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.52304	100.00000	100.00000	4.51297			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.70757	100.00000	100.00000	4.69704			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	14.59465	72.59933	72.59933	14.57284			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	2.18743	127.83552	127.83552	2.18147			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	2.27094	127.87043	127.87043	2.26475			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	7.22144	100.07569	100.07569	7.20355			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	39.04982	100.62321	100.62321	38.95149			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	39.04982	100.62321	100.62321	38.95149			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	60.50936	101.04786	101.04786	60.35812			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL133	On 26/08/2014	Spot Bond	100.51806	38.39701	100.51806	38.30041			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	30.79233	100.07299	30.71603			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	30.74917	100.07235	30.67297			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	7.00134	101.33418	6.98380			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	12.40019	100.41093	12.37003			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	6.99165	101.33457	6.97413			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	10.38134	103.90444	10.35738			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	10.42931	103.93140	10.40522			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	30.74165	100.22094	30.66537			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	11.39610	100.59173	11.36773			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	10.90758	99.93469	10.88058			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	7.25079	100.07603	7.23282			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	59.72882	100.93686	59.58291			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	43.72067	100.27790	43.61214			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	43.62731	100.06196	43.51921			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	9.60330	100.07446	9.57950			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	58.46163	100.76536	58.31423			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	21.64539	100.06587	21.59176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL154	On 20/03/2015	Spot Bond	100.06402	21.50731	100.06402	21.45402				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	21.77535	100.06760	21.72139				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	9.58429	100.07424	9.56054				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	9.25161	100.07047	9.22868				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	21.66976	100.06619	21.61607				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	21.75910	100.06739	21.70518				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	9.83586	102.65284	9.81337				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	16.32393	100.06844	16.28348				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	21.71036	100.06674	21.65657				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	45.40355	100.09530	45.29102				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	19.26961	100.18292	19.22182				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	43.71819	100.06691	43.60986				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	11.39849	108.26890	11.37142				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	9.55578	100.07386	9.53210				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	5.03377	103.66222	5.02185				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	21.75098	100.06728	21.69708				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	21.76727	100.06735	21.71333				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL173	On 20/06/2017	Spot Bond	100.07626	9.48877	100.07626	9.46526			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	7.60282	100.07891	7.58398			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.11581	100.07361	7.09818			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	64.70638	100.07223	64.49975			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	30.93508	100.07839	30.85843			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	22.15614	100.07574	22.10124			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	9.96400	100.08155	9.93931			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	9.48877	100.07626	9.46526			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	7.65153	100.07944	7.63256			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	8.72105	100.07796	8.69944			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	7.14521	100.07839	7.12750			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	10.83078	100.07515	10.80394			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	7.35575	100.07965	7.33753			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	7.48283	100.08103	7.46428			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	64.54597	100.06425	64.33986			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	64.56268	100.06489	64.35652			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	16.17487	100.06989	16.13479			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	16.30565	100.07148	16.26525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL193	On 20/09/2022	Spot Bond	100.08134	7.41920	100.08134	7.40082				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	7.41920	100.08134	7.40082				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	10.48669	100.08737	10.46071				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	8.61539	100.07679	8.59404				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	10.41067	100.08652	10.38487				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	10.43917	100.08684	10.41331				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	10.48669	100.08737	10.46071				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	7.21384	85.50175	7.19967				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	7.58555	100.08315	7.56675				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	7.58555	100.08315	7.56675				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01839	100.00000	0.01835				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	100.00000	0.01773	100.00000	0.01769				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	100.00000	6.21800	100.00000	6.18474				0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560				0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	100.00000	0.92829	100.00000	0.91429			1,000,000,000,000.00	10,000,000	10,000,000.00	
ADB03S	On 09/04/2013	Spot Bond	103.67806	101.46046	103.67806	101.19420				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCB01	On 08/03/2018	Spot Bond	100.00000	1.45520	100.00000	1.45168		29,365,000,000,000.00	293,650,000	400,000,000.00	
ADCP01	On 08/06/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648		0.00	0	100,000,000.00	
AER01U	On 18/11/2016	Spot Bond	100.00000	3.71796	100.00000	3.70865		0.00	0	0.00	
AHF1A1	On 21/11/2014	Spot Bond	100.56844	27.14002	100.56844	27.07171		0.00	0	0.00	
AHF1B1	On 21/11/2014	Spot Bond	100.63477	27.73767	100.63477	27.66782		0.00	0	0.00	
AHF1C1	On 21/11/2014	Spot Bond	100.67892	28.13588	100.67892	28.06499		0.00	0	0.00	
AHF2A1	On 18/10/2015	Spot Bond	101.20949	16.35778	101.20949	16.31684		0.00	0	0.00	
AHF2B1	On 18/10/2015	Spot Bond	101.34649	17.09920	101.34649	17.05635		0.00	0	0.00	
AHF2C1	On 18/10/2015	Spot Bond	101.52904	18.08573	101.52904	18.04032		0.00	0	0.00	
AIR01	On 15/03/2019	Spot Bond	108.27946	12.63489	108.27946	12.60472		1,386,626,764,760.00	12,806,000	16,706,000.00	
AIR02	On 30/04/2023	Spot Bond	124.59492	13.35958	124.59492	13.32408		0.00	0	0.00	
AIR02U	On 05/10/2014	Spot Bond	100.00000	33.56578	100.00000	33.48265		0.00	0	0.00	
AIR03	On 09/03/2016	Spot Bond	115.64616	15.36802	115.64616	15.32996		0.00	0	8,900,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	32.08726	100.00000	32.00780		0.00	0	0.00	
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.72675	100.00000	15.69176		0.00	0	0.00	
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.79394	154.79211	4.77849		0.00	0	0.00	
AIRL02	On 18/02/2014	Spot Bond	129.92747	41.89779	129.92747	41.78208		0.00	0	0.00	
ANG02	On 11/10/2013	Spot Bond	101.15622	93.32593	101.15622	93.08533		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANG03	On 18/04/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	11.85217	99.92565	11.82284				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	13.62728	112.23984	13.59397				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	21.28429	101.18527	21.23103				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	9.80967	101.23711	9.78512				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	64.67988	100.00000	64.51972				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	100.00000	9.47231	100.00000	9.44859			100,000,000,000.00	1,000,000	500,000.00	
BAW2	On 02/10/2015	Spot Bond	114.82122	24.00427	114.82122	23.94451				0.00	0	160,000.00
BAW3	On 02/10/2017	Spot Bond	99.81750	10.76175	99.81750	10.73514				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	67.71813	100.11329	67.50181				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	72.23537	103.73691	72.06880				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	31.47565	99.83571	31.39782				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	36.62412	105.24488	36.53913				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	14.79403	111.52726	14.75805				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	59.46097	100.88946	59.31090				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	19.63503	104.32215	19.58454				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	94.93483	99.81811	94.46094				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA04	On 30/09/2015	Spot Bond	102.00706	22.18898	102.00706	22.13304			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	22.17204	101.95171	22.11618			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	15.59403	99.81798	15.55548			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	22.07793	101.94160	22.02232			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	14.81814	104.59763	14.77994			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	21.33229	99.81335	21.27955			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	21.33229	99.81335	21.27955			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	18.01051	99.81340	17.96598			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	18.62870	101.35805	18.58201			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	19.60648	102.22265	19.55696			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	22.18898	102.00706	22.13304			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	18.89375	102.70168	18.84583			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	12.97316	102.35327	12.94036			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	15.24728	99.82359	15.20959			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	15.24866	99.81671	15.21097			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	15.24866	99.81671	15.21097			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	33.57394	99.82722	33.49093			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	101.59353	99.86832	101.32998			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA22	On 30/09/2015	Spot Bond	97.82330	20.57518	97.82330	20.52522				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	14.29601	103.70924	14.25944				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	15.65076	99.79214	15.61208				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	13.48895	100.04409	13.45554				0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.73296	99.77076	1.72868				0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	13.06896	92.33087	13.03883				0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	64.38065	99.87024	64.17542				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	19.68947	99.83486	19.64079				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	10.44204	99.06007	10.41640				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.70958	99.81958	0.70783				0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	100.00000	1.58737	100.00000	1.58363				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	22.95937	104.16088	22.90041				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	20.92191	103.97505	20.86825				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	18.07505	106.00425	18.02789				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	15.48388	99.75847	15.44562				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.29200	99.75846	0.29128				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.00000	0.15417	100.00000	0.15341				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.15215	100.00000	7.13858			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.28746	100.00000	22.23226			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.28409	100.00000	20.23386			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.52105	100.00000	12.49004			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.54584	100.00000	12.51442			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.13854	100.00000	15.10105			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.11729	100.00000	13.08480			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	52.60940	100.20198	52.60938			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	33.82332	102.32067	33.73783			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	20.95281	102.37811	20.89981			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	50.00006	100.00000	50.00005			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395		134,700,000,000,000.00	347,000,000	604,260,000.00	
BD0202	On 31/12/2018	Spot Bond	169.54509	2.27020	169.54509	2.26251			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	10.78685	150.32167	10.75977			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	4.97792	150.48996	4.96540			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	10.77044	105.72100	10.74536			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310A	On 08/05/2014	Spot Bond	101.02420	41.08099	101.02420	40.97718				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	94.66906	101.68745	94.34094				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	57.50377	100.66680	57.35891				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	58.52513	100.64029	58.37775				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	94.62284	104.00756	94.28919				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	59.62931	100.90417	59.47879				0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	101.72089	101.68177	101.45247				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	7.19442	100.33377	7.17694				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	32.18393	100.06919	32.10418				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	35.50537	100.00000	35.41646				0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	77.55696	100.00000	77.40028				0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	12.92865	101.11913	12.89631				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	12.97997	101.12772	12.94750				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	13.13390	101.15348	13.10104				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	13.64660	101.23934	13.61243				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	14.15868	101.32517	14.12321				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	15.58923	101.56516	15.55009				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.22313	100.00000	6.20772			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	10.39551	100.93890	10.36956			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	10.75789	100.99127	10.73102			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	10.91310	101.01372	10.88583			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	10.96483	101.02120	10.93742			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	11.58507	101.11093	11.55610			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	12.41073	101.23048	12.37966			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.89491	100.00000	3.88527			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.89491	100.00000	3.88527			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	8.83196	100.10441	8.81007			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	9.36067	100.11338	9.33748			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	9.50485	100.11583	9.48129			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	11.00820	107.76177	10.98201			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	9.93735	100.12316	9.91272			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	10.70612	100.13609	10.67957			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.79389	100.00000	2.78697			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.79389	100.00000	2.78697			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	36.43652	110.26280	36.34823			0.00	0	2,800,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID04	On 23/11/2017	Spot Bond	100.53667	7.99885	100.53667	7.97872			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	72.52555	96.69296	72.38647			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	14.29317	100.49749	14.25722			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.63360	100.00000	6.61699			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	6.96897	100.60117	6.95142			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	14.31187	100.49926	14.27587			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	14.62018	100.52855	14.58339			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	15.18043	100.58172	15.14221			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	17.51033	100.80214	17.46617			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	13.56940	101.17004	13.53507			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	100.10916	101.59244	100.10916	101.03972			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	95.29222	100.17136	94.96423			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	65.23781	100.07370	65.07616			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	85.37121	100.27042	85.18235			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.66065	100.00000	9.63673			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL06	On 02/11/2014	Spot Bond	112.83919	36.26741	112.83919	36.17788			0.00	0	3,300,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	19.15100	121.22515	19.10093			0.00	0	114,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	14.49925	101.55684	14.46285			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	40.67916	100.95576	40.57642			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	18.92733	108.79348	18.88196			0.00	0	8,300,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	11.25721	109.29382	11.23057			0.00	0	300,000.00
CBL13	On 01/02/2019	Spot Bond	101.38676	10.98704	101.38676	10.95919			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	11.97982	110.62195	11.95072			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	20.37242	100.52977	20.32116		4,021,190,800,000.00	40,000,000	40,000,000.00	
CBL16	On 18/05/2017	Spot Bond	105.82127	14.26042	105.82127	14.22700			0.00	0	2,300,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	10.27893	100.81182	10.25301			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	11.26317	105.70562	11.23680			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	16.11660	100.97754	16.07588			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	9.81055	100.26196	9.78619			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	12.56565	123.26011	12.53254		109,085,197,350.00	885,000	885,000.00	
CCT02	On 12/06/2024	Spot Bond	119.72199	12.23715	119.72199	12.20565			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	14.49761	123.54995	14.45914			0.00	0	26,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	13.63105	100.40002	13.59790			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond	107.22537	23.12429	107.22537	23.06951			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	29.07640	100.86678	29.00303			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	46.10931	102.24997	45.99284			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	29.02049	102.59156	28.94696			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	20.85388	100.41408	20.80317			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	108.34757	100.11325	108.05755			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	50.11970	100.18762	49.99539			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	99.10463	100.07319	98.57989			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	100.99284	100.00000	100.73052			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	100.99284	100.00000	100.73052			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	100.99284	100.00000	100.73052			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	100.99284	100.00000	100.73052			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	99.10463	100.07319	98.57989			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	99.10463	100.07319	98.57989			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	79.51898	100.53672	79.29532			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	99.12854	100.07373	98.60368			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	98.88941	100.06833	98.36585			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN120	On 20/06/2013	Spot Bond	100.06400	98.69811	100.06400	98.17558			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	86.40571	100.60353	86.20746			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	25.13332	101.15466	25.06974			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	95.32383	99.83222	94.99676			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	25.01093	101.14186	24.94766			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	66.53200	100.06829	66.31955			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	66.36066	100.06451	66.14877			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	25.65764	101.20948	25.59270			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	80.74140	100.61649	80.50207			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	80.65947	100.58787	80.42043			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	79.74095	100.59448	79.51656			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	99.17637	100.07482	98.65125			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	99.00898	100.07103	98.48477			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	66.70334	100.07206	66.49033			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	75.48814	106.64650	75.31011			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	102.56557	103.71200	102.30321			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	72.71402	104.51633	72.54533			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	81.77700	100.85780	81.53270			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN154	On 20/03/2014	Spot Bond	100.09542	47.59874	100.09542	47.48076			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	67.65493	100.79729	67.48621			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	67.65493	100.79729	67.48621			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	93.66431	101.28023	93.42979			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	28.56637	100.83563	28.49430			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	19.38161	100.00000	19.33361			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	19.16877	100.00000	19.12130			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	45.38519	100.00000	45.27155			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	45.38519	100.00000	45.27155			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	45.38519	100.00000	45.27155			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	45.38519	100.00000	45.27155			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	45.38519	100.00000	45.27155			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	45.38519	100.00000	45.27155			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	18.65604	100.07575	18.60981			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	45.38519	100.00000	45.27155			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	101.13801	100.04314	100.87521			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	101.77476	100.23356	101.50983			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN176	On 31/03/2013	Spot Bond	100.08420	101.36407	100.08420	101.10057			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	101.36541	100.05746	101.10198			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	44.34974	100.00000	44.23992			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	12.86188	100.06980	12.83002			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	15.22076	100.15069	15.18302			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	11.95648	99.78582	11.92979			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	15.22076	100.15069	15.18302			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	13.62555	101.41261	13.59139			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	48.67590	100.22617	48.55512			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	49.39672	100.17009	49.27422			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.55260	108.36668	7.53456			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	14.95120	99.52839	14.91391			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	2.91594	108.34841	2.90879			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	13.46611	102.60151	13.43584			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	49.71906	100.25498	49.59565			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	15.22076	100.15069	15.18302			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN197	On 15/06/2016	Spot Bond	100.15069	15.22076	100.15069	15.18302				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	3.32141	107.96614	3.31324				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	7.93830	107.75628	7.91881				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	14.23715	100.11142	14.20186				0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	103.88946	100.00002	103.61461				0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	97.85375	100.07054	97.59193				0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	95.74118	100.08593	95.23419				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	66.23843	100.10498	66.07424				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	29.60074	101.25895	29.52662				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	29.67662	101.27689	29.60230				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	15.64994	105.79026	15.61348				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	28.90471	101.32709	28.82324				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	29.79587	101.30689	29.72123				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	11.37781	101.18509	11.34934				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	11.37589	101.19643	11.34742				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	15.66471	105.99233	15.62814				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	15.66471	105.99233	15.62814				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN223	On 15/06/2014	Spot Bond	107.65143	46.80680	107.65143	46.68302				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	46.83604	110.88445	46.70888				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	14.16366	104.90153	14.13089				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	11.30326	100.07790	11.27525				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	12.10699	100.08711	12.07698				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	98.89933	100.16277	98.35803				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	98.89932	100.16385	98.35802				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	29.32337	101.18605	29.24999				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	29.32337	101.18605	29.24999				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	49.68393	100.17539	49.56070				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	93.96978	101.40617	93.73423				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	93.96978	101.40617	93.73423				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	15.91028	100.16285	15.87082				0.00	0	5,000,000.00
CLN237	On 14/02/2017	Spot Bond	100.71861	10.41379	100.71861	10.38755				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	9.97863	100.07925	9.95391				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	27.09549	100.51081	27.02734				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.67608	100.54638	10.64921				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	10.05378	103.07581	10.03072				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN243	On 24/02/2019	Spot Bond	103.07581	10.05378	103.07581	10.03072				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	27.02736	100.51075	26.95936				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	27.04322	100.51227	26.97519				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	15.11306	99.62826	15.07534				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	14.81052	100.86363	14.77315				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	21.88706	100.17567	21.83277				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	14.53481	100.84631	14.49814				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	22.95695	99.94994	22.90013				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	22.95695	99.94994	22.90013				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	22.95695	99.94994	22.90013				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	22.95695	99.94994	22.90013				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	22.95695	99.94994	22.90013				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	23.14559	99.94850	23.08831				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	10.89947	99.94597	10.87249				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	10.89947	99.94597	10.87249				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	10.89947	99.94597	10.87249				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	10.89947	99.94597	10.87249				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN260	On 26/03/2017	Spot Bond	99.94597	10.89947	99.94597	10.87249			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	10.95856	99.94556	10.93143			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	13.54719	110.57517	13.51429			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	45.23668	100.09271	45.12457			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	38.91863	100.59304	38.82065			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	97.53137	99.85267	97.27970			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	44.10214	100.09928	43.99283			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	44.10214	100.09928	43.99283			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	9.88707	101.01926	9.86209			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	10.96221	100.09028	10.93505			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	14.07658	100.79299	14.04107			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	12.38732	100.10632	12.35661			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.34612	100.07520	9.32296			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.29860	100.07467	9.27555			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	9.34659	100.07203	9.32343			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	9.05853	100.58176	9.03572			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	10.49664	100.62464	10.47021			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	10.47023	100.62450	10.44387			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN278	On 20/06/2017	Spot Bond	100.07182	9.32758	100.07182	9.30447				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	24.26738	100.10367	24.20723				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.13480	100.32695	9.11260				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	21.66150	100.05044	21.60783				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	22.87928	99.94992	22.82264				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	16.34911	100.07255	16.30860				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.20151	100.08473	10.17622				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	10.20151	100.08473	10.17622				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.20151	100.08473	10.17622				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	10.20151	100.08473	10.17622				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.61910	100.79550	9.59484				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.27535	100.46527	9.25254				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	12.25918	99.93367	12.22884				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	12.25918	99.93367	12.22884				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	12.14097	99.93449	12.11092				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	12.00530	99.84728	11.97561				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	12.14097	99.93449	12.11092				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN295	On 30/06/2017	Spot Bond	99.84633	12.09370	99.84633	12.06380			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.76051	100.08705	1.75614			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	12.00530	99.84728	11.97561			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	12.03506	99.84728	12.00530			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	12.09370	99.84633	12.06380			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.57787	100.00000	5.56406			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	5.67414	100.00000	5.66009			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.76059	100.08579	1.75622			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.76606	100.00000	1.76169			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.76606	100.00000	1.76169			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.76606	100.00000	1.76169			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	1.02178	100.00000	1.01851			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	1.02178	100.00000	1.01851			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	100.00000	1.01162	100.00000	1.00713			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN313	On 14/11/2022	Spot Bond	100.00000	0.01718	100.00000	100.00000	0.01712			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.54000	101.93649	9.54000	101.89155				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.07000	98.10045	10.07000	97.86938				0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	20.92412	100.00000	20.87729				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	20.92412	100.00000	20.87729				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.72599	35.42491	0.72534				0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	95.16598	156.72722	94.78966				0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	52.79141	100.26956	52.79140				0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	52.76705	100.26726	52.76703				0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	80.24524	100.00000	80.23908				0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	148.32666	156.52494	147.72954				0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	52.74269	100.26496	52.74268				0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	40.31129	154.89181	40.31128				0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	90.70826	100.90305	90.48795				0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	90.70826	100.90305	90.48795				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	5.36944	164.96027	5.34888				0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	95.72268	98.96405	95.49413				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN57	On 30/04/2013	Spot Bond	98.95402	95.74147	98.95402	95.51290			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	52.76705	100.26726	52.76703			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	52.76705	100.26726	52.76703			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	13.18103	100.00000	13.14909			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00053	100.00000	0.00053			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00053	100.00000	0.00053			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	98.98926	102.57148	98.73855			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	9.41773	127.81539	9.39220			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	0.00011	150.48996	0.00011			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	21.49971	80.28000	21.46503			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	21.55225	80.11138	21.51754			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	12.12346	101.51920	12.09303			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	12.12346	101.51920	12.09303			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	11.44356	100.07895	11.41521			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	10.92015	100.07296	10.89309			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	9.58430	100.07419	9.56054			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	92.40562	101.51807	92.09339			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF09	On 20/06/2017	Spot Bond	100.07839	9.67887	100.07839	9.65488			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	10.13772	101.17107	10.11235			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.00000	1.01072	100.00000	1.00613			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	20.37360	112.14249	20.32355			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	97.36335	102.77374	97.12064			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	11.85717	104.83082	11.82974			0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	12.78685	123.34967	12.75314			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	20.50602	109.68398	20.45681			0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	14.27285	116.79754	14.23663			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	26.88695	100.46415	26.82009			0.00	0	1,000,000.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.37993	100.49279	10.35382			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	26.83459	100.39083	26.76935			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	20.71510	100.94063	20.66278			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	49.93800	100.24848	49.93799			0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG31	On 02/04/2013	Spot Bond	100.00000	99.84074	100.00000	99.58275			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	99.33335	101.22658	99.07438			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	15.53696	100.00000	15.49849			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	100.49106	6.86000	100.45321			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	90.68924	100.00000	90.47018			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	45.68000	102.15380	45.56471			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	25.54287	102.26580	25.47834			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	65.29724	102.03232	65.13261			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	70.91719	105.76710	70.77871			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	18.36323	127.91650	18.31341			0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	8.97093	116.63462	8.94819		1,165,154,194,183.60	9,989,780	55,239,780.00	
DV23	On 27/02/2023	Spot Bond	119.62218	8.65396	119.62218	8.63158		271,649,769,317.64	2,270,898	104,950,898.00	
E170	On 01/08/2020	Spot Bond	146.45461	10.40330	146.45461	10.37176			0.00	0	23,800,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	18.22387	104.01633	18.17713			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	33.54768	100.57434	33.46599			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	13.66662	100.62205	13.63332			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	5.56553	100.65378	5.55197			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	2.26534	100.68546	2.25982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL15	On 29/06/2015	Spot Bond	128.03785	12.89035	128.03785	12.85535			0.00	0	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.65000	118.43767	1.65000	118.42323		9,900,000,000.00		6,000,000	42,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.41028	104.49020	2.40450		104,490,200,000.00		1,000,000	1,000,000.00
EMM01	On 28/07/2020	Spot Bond	117.22671	10.15186	117.22671	10.12603		0.00		0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	9.16501	117.96601	9.14194		0.00		0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	12.59519	108.44717	12.56508		0.00		0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	19.88681	100.61804	19.83674		0.00		0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	58.45716	100.74391	58.30981		0.00		0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560		0.00		0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	32.84757	100.00000	32.76800		0.00		0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	52.73750	100.00000	99.72678		0.00		0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	53.69806	100.00000	53.56360		0.00		0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	91.66542	100.00000	91.44184		0.00		0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	87.37922	100.00000	87.17601		0.00		0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	30.43321	124.62183	30.34956		0.00		0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	26.81304	105.65441	26.75028		0.00		0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	20.06945	106.40064	20.01692		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS05	On 25/04/2017	Spot Bond	101.27791	10.85613	101.27791	10.82894			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	28.32317	100.72291	28.25179			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	39.41919	100.66122	39.31990			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	7.19601	100.64003	7.17789			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	39.96053	100.73714	39.85981			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	7.98044	100.71039	7.96033			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	81.72455	100.58516	81.47872			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	39.04683	100.60896	38.94852			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	20.07584	100.62801	20.02528			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	81.73209	100.58802	81.48624			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	6.62012	100.58833	6.60345			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	6.93431	100.61654	6.91685			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	18.49431	107.62781	18.45085			0.00	0	6,000,000.00
ES18	On 20/04/2018	Spot Bond	115.04070	12.37758	115.04070	12.34672		11,519,945,616.60		100,138	159,495,000.00
ES23	On 25/01/2023	Spot Bond	123.79417	9.13691	123.79417	9.11263		748,830,934.33		6,049	46,000,000.00
ES26	On 02/04/2026	Spot Bond	101.89369	11.09149	101.89369	11.06643		4,076,606,869,487.77		40,008,433	43,000,000.00
ES33	On 15/09/2033	Spot Bond	8.75500	88.07737	8.74500	88.14241		9,718,925,500.00		1,110,100	609,600,000.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	19.92664	100.52379	19.87650			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFC03	On 09/10/2013	Spot Bond	101.23849	62.74703	101.23849	62.58993				0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	99.45423	100.14918	99.18358				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.25760	100.00000	11.22942				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.95515	100.00000	10.92771				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	82.38611	100.72700	82.13651				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	82.44903	100.75346	82.19919				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	82.65032	100.83807	82.39969				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	82.76352	100.88562	82.51246				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	38.01255	106.83968	37.92276				0.00	0	14,200,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	10.76162	102.29365	10.73722				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	11.01316	100.22508	10.98643				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	7.95526	100.22502	7.93595				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	11.40052	101.16350	11.37199				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01529	101.09860	0.01525				0.00	0	300,000.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	13.84933	109.77327	13.81608				0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	10.79579	98.22086	10.76949				0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	60.15651	100.00000	60.01732				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI04	On 31/03/2013	Spot Bond	215.70757	95.52399	215.70757	95.01912			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	77.68801	105.50847	77.52056			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.74638	127.58470	2.73870			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	3.15234	273.62971	3.13744			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.86136	149.98730	2.85257			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.48194	199.45863	2.47252			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	26.02821	121.07209	25.96023			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	31.42902	100.00000	31.35870			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	31.42902	100.00000	31.35870			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.80829	52.69690	3.80388			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.56389	33.20196	3.56109			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.83813	31.98407	3.83521			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	61.46815	100.00000	61.15720			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	45.52956	100.55103	45.42778			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	91.41267	101.09338	91.18974			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	14.38823	100.83125	14.35192			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	50.22210	100.12935	50.09760			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	46.36912	100.07866	46.25422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC105	On 24/02/2017	Spot Bond	100.80714	14.07382	100.80714	14.03832			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	14.07382	100.80714	14.03832			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	9.55360	100.52930	9.53034			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	13.88708	100.79281	13.85206			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	13.07617	100.08975	13.04376			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	85.58608	100.50743	85.39120			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	15.61610	100.15766	15.57738			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	11.52213	100.07580	11.49358			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	12.50241	100.08460	12.47142			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	47.96701	100.10209	47.84812		2,002,041,800,000.00	20,000,000	10,000,000.00	
FRC115	On 20/06/2017	Spot Bond	98.00000	10.14821	98.00000	10.11979			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.84939	100.00000	9.82127			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	15.47820	100.15523	15.43981			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	12.47802	100.08737	12.44709			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	14.74894	100.10732	14.71239			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	15.76467	100.11620	15.72560			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	11.96398	100.08283	11.93434			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC122		On 20/06/2017	Spot Bond	102.36455	13.00642	102.36455	12.97353		0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	100.12857	17.18648	100.12857	17.14388		0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	100.08579	12.29870	100.08579	12.26822		0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	100.00000	7.57215	100.00000	7.55053		0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	100.10168	13.20660	100.10168	13.17386		0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	100.12161	15.50833	100.12161	15.46988		0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	100.09179	12.07356	100.09179	12.04364		0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	100.09811	12.79679	100.09811	12.76508		0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	100.11547	14.79739	100.11547	14.76071		0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	100.10701	13.82126	100.10701	13.78700		0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	100.12057	15.38784	100.12057	15.34969		0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	100.12805	16.25535	100.12805	16.21505		0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	100.11516	14.76124	100.11516	14.72465		0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	100.11151	14.33946	100.11151	14.30392		0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	100.09968	12.97759	100.09968	12.94543		0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	100.09779	12.76063	100.09779	12.72900		0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	100.12327	15.70112	100.12327	15.66219		0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	100.12172	15.52038	100.12172	15.48190		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC140	On 20/09/2017	Spot Bond	100.11745	15.02635	100.11745	14.98910			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	15.72521	100.12348	15.68623			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	13.51996	100.10439	13.48645			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	12.12177	100.09221	12.09173			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	10.38575	100.07700	10.36001		6,104,697,000,000.00	61,000,000	30,500,000.00	
FRC145	On 20/09/2017	Spot Bond	100.12940	16.41197	100.12940	16.37128			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	33.98148	100.09221	33.89726			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	21.39130	100.10419	21.33828			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.19130	100.72629	13.15806			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	20.86651	100.09926	20.81479			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	11.35025	100.08547	11.32213			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.40998	98.00000	1.40603			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	11.47081	100.08652	11.44238			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	10.51837	100.07817	10.49230			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	10.84390	100.08103	10.81703			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	14.03819	100.10890	14.00339			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	61.26724	100.20368	61.07137			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC158	On 11/06/2014	Spot Bond			100.21459	32.77733	100.21459	32.69777				0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond			100.20368	63.99613	100.20368	63.79153				0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond			100.19795	32.70321	100.19795	40.79375				0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond			100.07944	1.76099	100.07944	1.75663				0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond			100.38297	0.72194	100.38297	0.72015				0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond			100.00000	1.01248	100.00000	1.00809				0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond			100.00000	57.88559	100.00000	57.56357				0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond			100.00000	57.88559	100.00000	57.56357				0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond			100.00000	0.95113	100.00000	0.93964				0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond			100.57737	45.95841	100.57737	45.85565				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond			101.33365	42.40203	101.33365	42.29578				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond			100.08266	24.88323	100.08266	24.82157				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond			100.08218	19.38211	100.08218	19.33408				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond			101.28616	61.28817	101.28616	61.13466				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond			98.45245	9.83285	98.45245	9.80936				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond			101.29693	91.79525	101.29693	91.48674				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond			100.06887	45.63120	100.06887	45.51814				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond			101.11641	10.25989	101.11641	10.23423				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC66	On 31/01/2022	Spot Bond	115.36587	5.66061	115.36587	5.64638				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	13.85499	100.08387	13.82066				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	13.96116	100.08483	13.92656				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.33632	115.54905	4.32541				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	31.39583	113.64754	31.33060				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	3.97875	115.36587	3.96875				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.76935	117.71276	5.75462				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	10.30807	118.00209	10.28609				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.33527	101.27177	11.30687				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	18.34341	100.00000	18.29799				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	18.03313	100.20020	17.98839				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	16.55370	100.17418	16.51264				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	108.85688	4.73000	108.83458				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	16.73751	100.17741	16.69600				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	12.48652	100.07144	12.45558				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	13.78421	100.08326	13.75004				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	36.09429	100.11237	36.00482				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC86	On 20/12/2016	Spot Bond	100.09907	15.52986	100.09907	15.49137			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	15.08168	100.09502	15.04430			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	103.55390	100.06298	103.27684			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	103.56364	100.06521	103.28655			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	103.60288	100.06023	103.32571			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	103.70072	100.06131	103.42327			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	12.03618	100.08049	12.00635			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	15.81835	100.16123	15.77912			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	12.02422	100.08038	11.99442			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	26.84199	97.80179	26.77683			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	16.28715	100.16949	16.24676			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	14.46680	100.83728	14.43031			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	85.54517	99.94942	85.27712			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	86.57534	101.49845	86.30055			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	85.64854	99.46188	85.38125			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	86.33914	103.49133	86.06062			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	85.98255	97.69123	85.71824			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	85.57140	100.87998	85.30118			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2E	On 02/08/2013	Spot Bond	101.02852	85.84444	101.02852	85.57302			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	86.17973	101.21079	85.90683			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	86.39018	101.32512	86.11636			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	17.91926	144.28965	17.86421			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	78.78040	100.90946	78.55880			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	41.49552	103.60434	41.38946			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	21.60644	101.69223	21.55213			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	15.95818	103.43851	15.91746			0.00	0	300,000.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	9.84364	102.25429	9.81877			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.10253	101.76484	8.08192			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	14.74521	100.00000	14.71723			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	3.25237	261.70847	3.23745			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	3.15427	273.38978	3.13937			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	3.29647	256.75899	3.28154			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.49240	123.65104	2.48578			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	7.58908	101.04016	7.57011			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.75885	123.78317	2.75132			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS56	On 19/07/2016	Spot Bond	101.29456	13.68254	101.29456	13.64826			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	11.69512	101.45459	11.66579			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	85.98573	101.10626	85.71369			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.46161	100.92257	7.44278			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	66.43449	100.00005	66.26998			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.38134	98.38735	2.37589			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	100.12746	101.21006	99.86371			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	103.21227	100.00000	102.93777			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	85.12981	100.42877	84.93564			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.81793	100.00000	0.81588			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	11.52265	104.97509	11.49351			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	83.32031	100.28475	83.13473			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	82.60659	100.19981	82.42435			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.15904	100.80772	7.14098			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	15.30992	101.07593	15.74537			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.49630	100.44759	8.47517			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	44.21184	100.17395	44.10220			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	17.34054	100.76967	17.29731			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS77	On 19/07/2014	Spot Bond	100.98200	41.13086	100.98200	41.02812			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	83.78639	100.85889	83.52677			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	14.01411	102.64440	13.97859		513,222,000,000.00	5,000,000	5,000,000.00	
FRS80	On 24/10/2013	Spot Bond	100.85054	60.06583	100.85054	59.91596			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.91511	108.09035	2.90798			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	10.59091	101.11747	10.56411			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	63.79880	100.16642	63.64058			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	34.21221	107.16699	34.13253			0.00	0	36,000,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	28.58827	108.33117	28.51997			0.00	0	1,412,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	11.97002	107.16932	11.94168			0.00	0	20,000,000.00
FRX17	On 15/09/2017	Spot Bond	109.08100	9.55712	109.08100	9.53416			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	13.85648	117.62764	13.82131			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	11.22087	108.91524	11.19395			0.00	0	1,300,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	11.47134	118.59653	11.44203			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	9.09071	109.40010	9.06882			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	12.40408	86.57971	12.37959			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	15.66227	100.55204	15.62414			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GBL01	On 15/10/2015	Spot Bond	101.32185	16.76608	101.32185	16.72406			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	22.08904	101.40666	22.03366			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	15.33534	107.64302	15.29910			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
GPT22	On 30/04/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
GPT23	On 28/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	97.88131	98.75737	97.62277			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	100.00000	99.99946	100.00000	99.99939			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	92.17172	100.00000	91.93955			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	8.24009	101.20169	8.21947			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	10.23698	101.57032	10.21128			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	8.37518	100.58455	8.35433			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	8.53840	100.59878	8.51714			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A3	On 25/10/2017	Spot Bond	100.62628	8.85387	100.62628	8.83182			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.32182	100.00000	2.31583			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	9.24528	100.66039	9.22225			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	9.78854	100.70773	9.76416			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	26.42583	100.25900	26.36167			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	12.16137	101.08226	12.13062			0.00	0	625,000.00
GRT03	On 15/10/2015	Spot Bond	101.25499	16.41803	101.25499	16.37691			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	10.63262	100.11004	10.60627			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	28.65768	101.64234	28.58567			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	7.96246	100.23736	7.94313			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	12.64142	99.99999	12.61012			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	21.30110	101.18024	21.24780			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.21255	100.20054	8.19217			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B2	On 19/04/2013	Spot Bond	101.50868	93.02237	101.50868	52.45793			0.00	0	0.00
HMS1B3	On 19/04/2013	Spot Bond	101.50868	93.02237	101.50868	52.45793			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00062	100.00000	50.00061			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	81.48957	100.00000	81.32495			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	89.44039	101.18125	89.14796			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	21.54022	101.21718	21.48630			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	21.81200	107.10005	21.75458			0.00	0	0.00
HMS1C2	On 19/04/2013	Spot Bond	101.59173	93.15075	101.59173	52.58514			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	89.50838	101.22625	89.21561			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	21.86397	101.28016	21.80921			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	19.62244	117.06290	19.56656			0.00	0	0.00
HMS1D2	On 19/04/2013	Spot Bond	101.69896	93.31678	101.69896	52.74956			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	89.63073	101.30724	89.33736			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	22.27989	101.36111	22.22405			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	20.52970	114.94363	20.47217			0.00	0	0.00
HMS1E2	On 19/04/2013	Spot Bond	102.07916	93.90484	102.07916	53.33075			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	89.79384	101.41519	89.49965			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	22.78771	101.46001	22.73054			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1F2	On 19/04/2013	Spot Bond	102.24978	94.25670	102.24978	53.68725			0.00	0	0.00
HMS1G2	On 19/04/2013	Spot Bond	102.77072	95.11387	102.77072	54.53567			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	9.06652	120.49879	9.04293			0.00	0	31,612,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	3.11013	278.97229	3.09524		26,781,339,840,000.00	96,000,000	94,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	279.46415	3.10632	279.46415	3.09143			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	9.28123	109.78196	9.25882		308,048,179,760.00	2,806,000	31,706,000.00	
HWAY35	On 31/07/2035	Spot Bond	110.08516	9.25767	110.08516	9.23527			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.15000	113.08977	1.15000	113.07754		747,500,000.00	650,000	303,470,792.00	
I2038	On 31/01/2038	Spot Bond	1.82000	112.24662	1.82000	112.23242		8,861,216,000.00	4,868,800	51,860,800.00	
I2050	On 31/12/2050	Spot Bond	1.94500	118.81369	1.94500	118.79825		2,038,896,820.00	1,048,276	233,501,583.00	
IBC01	On 16/03/2015	Spot Bond	94.50000	26.24186	94.50000	26.19407			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	24.80480	111.10415	29.90671			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	53.20886	100.38955	106.33254			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	25.92113	101.98179	23.77314			0.00	0	21,000,000.00
IBL14	On 28/06/2015	Spot Bond	100.56090	23.09999	100.56090	23.04250			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	94.86300	99.93156	94.38177			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	54.40142	100.23834	54.26934			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL19		On 15/03/2014	Spot Bond	100.38793	45.84076	100.38793	45.72684		0.00	0	0.00
IBL20		On 15/03/2014	Spot Bond	104.99431	51.76268	104.99431	51.64215		0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	110.23108	19.79746	110.23108	19.74950		0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	114.54738	14.59220	114.54738	14.55574		0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	103.99743	47.54432	103.99743	47.43506		0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	101.06758	41.42676	101.06758	41.32320		0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	100.58995	38.81342	100.58995	38.71572		0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	111.22906	31.77845	111.22906	31.69847		0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	108.02289	12.80355	108.02289	12.77303		0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	100.81617	28.00862	100.81617	27.93798		0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	100.86946	10.57052	100.86946	10.54384		0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	123.12082	3.74405	123.12082	3.73414		0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	127.68743	2.41707	127.68743	2.41049		0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	99.85267	22.41039	99.85267	22.35496		0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	99.84531	10.31360	99.84531	10.28809		0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	108.72274	12.97486	108.72274	12.94394		0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	100.33316	21.77696	100.33316	21.72287		0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	100.11008	9.16844	100.11008	9.14571		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL43	On 15/11/2015	Spot Bond	100.65809	15.00598	100.65809	14.96818			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	10.13920	102.66026	10.11614			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	8.62356	99.50921	8.60435			0.00	0	116,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	94.05438	100.00000	93.83255			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00155	100.00000	0.00155			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	23.88025	100.89947	23.82671			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	23.88025	100.89947	23.82671			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	9.22646	101.97863	9.20548			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	9.05583	100.89947	9.03553			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	16.44089	100.90751	16.39985			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	16.19671	100.84756	16.15630			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	16.42630	99.83295	16.38569			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	21.97727	114.58662	21.92265			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	32.11589	99.86601	32.03646			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	32.11589	99.86601	32.03646			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	10.13161	100.72296	10.10608			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.25769	100.00000	7.24011			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN01E	On 23/07/2013	Spot Bond	101.81841	87.95470	101.81841	87.66930				0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	84.28113	101.39919	84.01719				0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	82.49991	101.19088	82.24750				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	30.05823	103.56174	29.98902				0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	79.23740	100.41740	79.00631				0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	57.37808	100.58388	57.23365				0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	92.32553	101.41671	92.10876				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	17.80151	101.24311	17.75644				0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439				0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879				0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	50.30511	98.78695	99.73008				0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	98.14255	98.68599	97.88281				0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263				0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	94.55959	100.00000	94.31525				0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959				0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244				0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.86156	100,000.00000	0.84169				0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181				0.00	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	86.69834	100.00000	86.49289			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND336	On 03/09/2013	Spot Bond	100.00000	67.59259	100.00000	67.46765			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	66.72761	100.00000	70.64357			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	69.84321	100.00000	69.71070			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	66.22645	100.00000	66.10080			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	63.63733	100.00000	63.51659			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	61.96773	100.00000	61.85016			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	61.14943	100.00000	61.03342			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	60.34194	100.00000	60.22745			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	59.54510	100.00000	59.43213			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	58.75879	100.00000	58.64732			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	85.69749	100.81810	85.42615			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	85.32934	100.00000	85.07463			0.00	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	87.33133	100.70818	87.12891				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	18.85298	101.98370	18.80546				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	18.65900	106.31357	18.61020				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	17.92773	104.39662	17.88159				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	10.08398	99.99991	10.05902				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	28.59138	100.36848	28.52189				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	11.75082	100.00021	11.72172				0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	103.83807	100.00000	103.55894				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.85160	6.50000	102.83353				0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	97.12567	101.36114	96.87214				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	94.65271	101.10456	94.41187				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	12.17917	100.08473	12.14898				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	30.48547	101.44140	30.40901				0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	52.62667	100.25042	52.62666				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	82.92284	100.25042	82.73941			41,202,922,620,000.00	411,000,000	411,000,000.00	
ING170	On 18/03/2013	Spot Bond	100.08567	103.57100	100.08567	103.29235				0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	103.34168	100.07206	103.06442				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING174	On 28/05/2013	Spot Bond	100.38408	84.77068	100.38408	84.57873			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	79.00366	100.38408	78.77399			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	21.61207	100.00000	21.55795			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	13.83173	100.00000	13.79709			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	79.99929	100.27920	79.82384			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	96.77149	100.08647	96.25357			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	94.72918	100.00000	94.40026			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	93.29064	100.00000	92.90193			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	91.84536	100.00000	91.62080			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.00000	54.00031	100.00000	53.86355			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.00000	54.00031	100.00000	53.86355			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	100.00000	54.24938	100.00000	54.10014			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	100.00000	54.54707	100.00000	54.38284			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	100.00000	0.00044	100.00000	0.00044			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	100.00000	77.61628	100.00000	77.39130			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	100.00000	52.76385	100.00000	52.63172		200,000,000,000.00	2,000,000	1,000,000.00	
ING201	On 07/06/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395		30,700,000,000,000.00	307,000,000	307,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING202	On 07/09/2013	Spot Bond	100.00000	76.03306	100.00000	75.82418			65,800,000,000,000.00	658,000,000	658,000,000.00	
ING203	On 07/12/2013	Spot Bond	100.00000	51.82470	100.00000	51.69915			8,500,000,000,000.00	85,000,000	85,000,000.00	
ING204	On 13/12/2015	Spot Bond	100.00000	10.73741	100.00000	10.73741			0.00	0	0.00	
ING32	On 30/04/2013	Spot Bond	100.90615	90.72554	100.90615	90.50519			0.00	0	0.00	
ING33	On 31/10/2013	Spot Bond	100.92542	59.57997	100.92542	59.42955			0.00	0	0.00	
ING34	On 31/10/2013	Spot Bond	100.92542	59.57997	100.92542	59.42955			0.00	0	0.00	
ING46	On 16/10/2013	Spot Bond	101.29332	62.12768	101.29332	61.97205			0.00	0	0.00	
ING60U	On 28/02/2014	Spot Bond	100.00000	58.75361	100.00000	58.61129			0.00	0	0.00	
ING89	On 31/12/2014	Spot Bond	102.06095	32.80075	102.06095	32.71803			0.00	0	0.00	
INJ02	On 30/04/2015	Spot Bond	101.68471	25.24256	101.68471	25.17840			0.00	0	0.00	
IPB3	On 04/12/2013	Spot Bond	100.42003	55.85151	100.42003	55.71569			0.00	0	0.00	
IPF01	On 13/04/2015	Spot Bond	101.24581	21.61013	101.24581	21.55602			0.00	0	0.00	
IPF02	On 13/04/2016	Spot Bond	101.27443	13.32109	101.27443	13.28773			0.00	0	0.00	
IPF03	On 13/04/2017	Spot Bond	101.29354	10.01238	101.29354	9.98730			0.00	0	0.00	
IPF06	On 13/04/2017	Spot Bond	107.00679	14.46851	107.00679	14.43448			0.00	0	0.00	
IPL4	On 29/03/2014	Spot Bond	105.51634	50.23073	105.51634	50.11328			0.00	0	0.00	
IPL5	On 28/09/2015	Spot Bond	100.55058	17.97398	100.55058	17.92925			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On 28/09/2017	Spot Bond	111.16948	14.80474	111.16948	14.76862			0.00	0	12,500,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	28.35890	100.64446	28.28749			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	24.68012	100.00026	24.61900			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	24.71328	106.83400	24.65524			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	11.14572	100.08056	11.11810			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	7.99673	100.38986	7.97729			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.62881	117.02647	2.62213			0.00	0	2,494,000.00
IV019	On 31/03/2028	Spot Bond	129.51692	3.31185	129.51692	3.30252			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	78.97900	100.38643	78.75203			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	9.08321	99.81973	9.06076			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	8.70631	101.53934	8.68445			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	8.61009	101.19270	8.58855			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.37307	100.25130	0.29757			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	9.13071	99.94061	9.10811			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	61.38643	100.95973	61.23311		201,919,460,000.00		2,000,000	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.41759	92.45654	2.41234			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.34529	95.34778	2.34006			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	100.00000	0.00279	100.00000	0.00279			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV03E	On 18/11/2013	Spot Bond	100.52241	56.82236	100.52241	56.67941				0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	105.09020	103.46133	104.80830				0.00	0	7,000,000.00
IV07	On 31/03/2013	Spot Bond	99.88087	101.26020	99.88087	100.99748				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	17.47722	114.89453	17.43345				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	10.53050	101.30356	10.50383				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	3.27670	129.51692	3.26747				0.00	0	0.00
IWA229	On 19/07/2013	Spot Bond	100.00000	73.88664	100.00000	73.73737				0.00	0	0.00
IWA234	On 23/08/2013	Spot Bond	100.00000	68.99811	100.00000	68.86792				0.00	0	0.00
IWA310	On 07/03/2013	Spot Bond	98.85919	50.28690	98.85919	50.28689				0.00	0	0.00
IWA311	On 14/03/2013	Spot Bond	98.75808	99.46177	98.75808	99.19483				0.00	0	0.00
IWA312	On 22/03/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447				0.00	0	0.00
IWA313	On 28/03/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974				0.00	0	0.00
IWA314	On 04/04/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033				0.00	0	0.00
IWA315	On 11/04/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172				0.00	0	0.00
IWA316	On 18/04/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			2,200,000,000,000.00	22,000,000	11,000,000.00	
IWA317	On 25/04/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439				0.00	0	0.00
IWA318	On 02/05/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA319	On 09/05/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221			0.00	0	0.00
IVA324	On 13/06/2013	Spot Bond	100.00000	79.69432	100.00000	84.49074		35,700,000,000,000.00	357,000,000	197,000,000.00	
IVA325	On 18/05/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	70.05758	100.00000	69.92337			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	67.34317	100.00000	67.21915			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA337	On 12/09/2013	Spot Bond	100.00000	70.50954	100.00000	70.37577			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	69.57844	100.00000	69.44644			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	68.65964	100.00000	68.52938			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	66.85828	100.00000	66.73143			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	65.97540	100.00000	65.85022			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	65.10417	100.00000	64.98066			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	64.24445	100.00000	64.12257			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	63.39609	100.00000	63.27581			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	62.55893	100.00000	62.44024			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	61.73282	100.00000	61.61570			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	60.91762	100.00000	60.80205			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	60.11319	100.00000	59.99914			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	59.31938	100.00000	59.20683			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	58.53605	100.00000	58.42499			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	93.98980	99.74330	93.67193			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	7.76956	100.81205	7.74996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC004	On 29/04/2014	Spot Bond	101.01716	40.95718	101.01716	40.85484			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	21.12023	101.02507	21.06746			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	9.55633	100.00000	9.53267			0.00	0	125,000,000.00
IVF002	On 01/08/2013	Spot Bond	100.81807	85.69750	100.81807	85.42616			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	88.50838	100.65963	88.29845			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	85.98726	100.00000	85.71429			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	90.09872	100.00000	89.88870			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	54.64882	100.00000	54.51197			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	56.81914	100.00000	56.67844			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	16.24539	101.04078	16.20479			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	9.03166	100.00000	9.00904			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	29.33017	100.00000	29.25754			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	9.00904	100.00000	8.98648			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	92.88104	100.00000	92.65723			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	92.58128	100.00000	92.35819			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.48578	102.42188	2.48020			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	10.53417	101.21431	10.50751			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	101.49844	100.00000	101.23550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KW01	On 31/10/2027	Spot Bond	153.49881	13.32363	153.49881	13.28177				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	60.60981	101.46222	60.45776				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	22.83144	100.47188	22.77466				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	10.25283	103.08494	10.22931				0.00	0	4,200,000.00
LGL03	On 03/04/2018	Spot Bond	101.72477	1.55813	101.72477	1.55461				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	10.64587	100.30391	10.61944				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	22.44189	100.60223	22.39171				0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	4.34638	100.33330	4.33559				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	68.99811	100.00000	68.86792				0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205				0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	85.42667	100.80210	85.15708				0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	50.27776	98.89515	50.27775				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	62.27606	101.14527	62.12027				0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	50.26155	98.95948	50.26154				0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	92.28511	98.43044	92.05601				0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078				0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ030	On 11/07/2013	Spot Bond	100.00000	75.10288	100.00000	74.94867			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871		45,000,000,000,000.00	450,000,000	450,000,000.00	
MAQ03U	On 04/04/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	94.45332	101.29323	94.21441			0.00	0	730,000.00
MBF019	On 15/04/2014	Spot Bond	101.31233	42.46903	101.31233	42.36263			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	85.33328	100.54173	85.13891			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	37.98767	100.58073	37.89206			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	29.90107	101.30733	29.82617			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	21.17432	101.17095	21.12135			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	17.03128	99.84625	16.98869			0.00	0	3,000,000.00
MBF030	On 01/10/2017	Spot Bond	99.84060	9.31280	99.84060	9.28951			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	51.87176	100.25866	51.74581			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	60.33105	101.08567	60.18020			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	60.74693	100.00000	60.59650			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	57.76762	100.00000	57.62296			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP21U	On 11/04/2014	Spot Bond	100.00000	43.23145	100.00000	43.12440				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	33.00730	100.00000	32.92734				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	28.33950	100.00000	28.26854				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.70366	100.00000	6.68706				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	16.36636	100.00000	16.32583				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	12.14547	109.95029	12.11627				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	31.31910	100.21678	31.24140				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	63.79423	100.18427	63.63599				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	26.08654	100.20050	26.02183				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	34.87539	101.34831	34.79692				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	34.92881	101.35889	34.85021				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	14.34178	101.41174	14.30949				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	8.40479	103.44664	8.38545				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	8.05811	103.61067	8.03955				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	16.91564	101.86568	16.87742				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	11.11853	104.35890	11.09276				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	11.20375	104.67108	11.17772				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MET01	On 15/12/2014	Spot Bond	106.18586	31.04882	106.18586	30.97626			0.00	0	97,200,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	17.37170	100.06286	17.32866			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	8.48339	100.06556	8.46238			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	11.77276	110.15502	11.74098			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	22.79427	107.16233	22.74030			0.00	0	25,300,000.00
MIL01	On 31/05/2015	Spot Bond	100.44922	19.68422	100.44922	19.63634			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	13.23304	104.78971	13.20244			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	84.59209	100.42970	84.40176			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	12.87724	104.79935	12.84746			0.00	0	6,200,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	38.51382	110.61908	38.42026			0.00	0	400,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	21.41510	110.59153	21.36309			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	11.91430	115.34633	11.88437		1,315,294,200,990.00	11,403,000	14,103,000.00	
MTN05	On 28/10/2013	Spot Bond	102.81634	65.15540	102.81634	65.00707			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	97.88097	98.77372	97.62239			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	92.97542	98.48888	92.74275			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.23437	100.00000	6.21876			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.16517	100.00000	0.16475			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A205	On 14/08/2020	Spot Bond	100.00000	6.52744	100.00000	6.51109			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.60737	100.00000	6.59082			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.07003	100.89771	6.05470			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.15141	100.61875	6.13593			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.26301	100.62967	6.24724			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.31563	100.63509	6.29972			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.37876	100.64159	6.36269			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	6.53655	100.65787	6.52010			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	6.64173	100.66881	6.62499			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	6.75738	100.68074	6.74036			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	6.86252	100.69157	6.84522			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	6.91508	100.69687	6.89765			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	7.54532	100.76218	7.52629			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	8.27965	100.83813	8.25876			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.16517	100.00000	0.16475			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.16517	100.00000	0.16475			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	10.36855	103.67668	10.34466			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK10B	On 21/04/2014	Spot Bond	101.36748	41.24788	101.36748	41.14449			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	28.39009	100.92433	28.31920			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	26.84833	100.76441	26.78064			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	9.99145	100.97362	9.96621			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	19.13731	100.60434	19.08913			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	8.71767	100.47967	8.69574			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	24.14291	112.76469	24.08335			0.00	0	7,900,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	18.80477	100.61353	18.75795			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	9.52963	122.79495	9.50487			0.00	0	4,000,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.63027	32.99078	3.62743			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	93.41586	101.43082	93.18164			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	27.32371	108.29303	27.25882			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	21.63274	101.23516	21.57858			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.28395	101.30698	8.26320			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	50.45416	104.56520	50.33707			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	44.79662	100.00004	44.68569			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	19.31638	109.74955	19.26976			0.00	0	5,200,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	14.01510	100.00006	13.98040			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11	On 31/03/2013	Spot Bond	119.17407		115.98384	119.17407	115.61952			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399		53.47327	100.33399	53.47326			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000		36.27346	100.00000	36.20464			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000		45.81714	100.00000	45.73022			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000		34.59159	100.00000	34.52596			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000		32.80030	100.00000	32.73807			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018		27.43976	100.55018	27.37071			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266		53.28318	100.22266	106.39286			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761		103.07574	99.94761	102.80390			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811		102.73646	99.94811	102.46625			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811		102.73646	99.94811	102.46625			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811		102.73646	99.94811	102.46625			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407		23.71263	99.86407	23.65398			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309		22.53456	101.50309	22.47801			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582		22.08886	101.36582	22.03349			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506		19.83332	100.40506	19.78511			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911		20.14406	80.20911	20.11159			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN62	On 02/12/2015	Spot Bond	100.38119	14.84444	100.38119	14.80836			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	14.94292	100.00000	14.91457			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	16.25083	101.10639	16.21019			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	16.88538	101.21257	16.84311			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	16.15538	101.03995	16.11500			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	14.10220	101.41775	14.06683			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	16.27163	76.11506	16.24642			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	79.07983	100.41337	78.85510			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	44.16559	100.10537	44.05611			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	44.10787	100.10374	43.99854			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	22.38292	99.82783	22.32758			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.53917	100.74066	9.51512			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.20710	100.07228	8.18676			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	16.02229	100.06803	15.98259			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	9.44134	101.43571	9.41766			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	24.47776	110.75661	24.41823			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	72.27422	105.36061	72.10544			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	51.11438	106.42411	50.99404			0.00	0	3,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED9	On 06/07/2017	Spot Bond	101.17472	8.90688	101.17472	8.88460				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	17.20223	119.90407	17.15765				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	9.89410	108.97397	9.86735				0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	99.72985	98.87170	99.46116				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	21.13605	100.47393	21.08463				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.87245	156.96491	5.85333				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	9.23045	115.40836	9.20726				0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	99.46134	98.83767	99.19418				0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	80.11777	97.39714	79.94685				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	51.14073	100.19307	63.79197				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	9.64580	114.59979	9.61853				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	11.90328	100.55569	11.87333				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	38.38004	100.53494	38.28347			2,211,768,680,000.00	22,000,000	11,000,000.00	
NQ1A14	On 22/05/2013	Spot Bond	100.49411	86.00006	100.49411	85.80245				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	19.32081	100.52625	19.27220				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	9.63022	116.99821	9.60250				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	38.60830	100.56446	38.51113				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B13	On 22/05/2013	Spot Bond	100.52540	86.14624	100.52540	85.94825			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	19.48763	100.54276	19.43859			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	10.02587	114.44931	9.99755			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	38.88448	100.59918	38.78659			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	86.34574	100.56709	86.14721			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	19.80476	100.57314	19.75491			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	86.37415	100.57316	86.17556			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	86.53935	100.58790	86.34035			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	86.73950	100.65124	86.53994			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	87.00332	100.70756	86.80305			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	8.81095	100.72887	8.78875			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	13.25738	100.67612	13.22398			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	71.77428	134.34526	71.56532			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	47.69338	108.59837	47.57923			0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	13.18583	125.30314	13.15064			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	100.99284	100.00000	100.73052			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	13.23607	134.80590	13.19845			0.00	0	4,700,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	5.23328	171.14853	5.21512			0.00	0	84,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond	135.14144	12.10591	135.14144	12.07162				67,570,720,000.00	500,000	6,600,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	93.60479	101.23304	93.36993				0.00	0	1,000,000.00
NTC10	On 18/04/2014	Spot Bond	101.21485	42.01645	101.21485	41.91127				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	41.89044	101.18197	41.78561				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	12.24964	101.47481	12.21856				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	28.48678	100.95122	28.41484				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	87.21763	100.91565	86.93946				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	20.99262	101.05067	20.94015				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	16.03020	100.00000	15.99051				0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	16.08232	100.00000	16.04250				0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	16.11360	100.00000	16.07369				0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.86417	100.00000	16.82242				0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.69815	100.00000	17.65432				0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	22.91049	100.00000	22.85376				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	20.85637	108.19161	20.80688				0.00	0	35,100,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.07750	100.00000	6.06228				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	16.66599	104.37000	16.63338				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03	On 06/04/2015	Spot Bond	100.00000	24.49630	100.00000	24.43564	0.00	0	0.00			
PCF03U	On 02/03/2016	Spot Bond	100.00000	8.80083	100.00000	8.77951	0.00	0	0.00			
PMM02	On 13/06/2013	Spot Bond	100.19068	99.44646	100.19068	98.89902	0.00	0	0.00			
PMM06	On 25/01/2014	Spot Bond	100.00000	54.56423	100.00000	54.46071	0.00	0	0.00			
PMM07	On 13/06/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070	0.00	0	0.00			
PNP05	On 21/08/2013	Spot Bond	100.00000	73.28397	100.00000	73.14517	0.00	0	0.00			
PNP08	On 23/05/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333	0.00	0	0.00			
PR2A1F	On 15/06/2014	Spot Bond	100.10564	44.34425	100.10564	44.23434	0.00	0	0.00			
PR2A1G	On 15/06/2014	Spot Bond	100.09773	40.61400	100.09773	40.50987	0.00	0	0.00			
PR2A4D	On 15/06/2013	Spot Bond	100.09376	101.12549	100.09376	100.57539	0.00	0	0.00			
PR2A9D	On 15/06/2013	Spot Bond	100.09863	101.27295	100.09863	100.72203	0.00	0	0.00			
PR2A9E	On 15/09/2013	Spot Bond	100.10500	67.46513	100.10500	67.24962	0.00	0	0.00			
PR2B1F	On 15/06/2014	Spot Bond	100.10840	44.44287	100.10840	44.33271	0.00	0	0.00			
PR2B1G	On 15/06/2014	Spot Bond	100.10173	40.61269	100.10173	40.50856	0.00	0	0.00			
PR2B4D	On 15/06/2013	Spot Bond	100.10673	101.51872	100.10673	100.96641	0.00	0	0.00			
PR2B5E	On 15/09/2013	Spot Bond	100.10663	67.51473	100.10663	67.29907	0.00	0	0.00			
PR2C1F	On 15/06/2014	Spot Bond	100.11457	44.66332	100.11457	44.55261	0.00	0	0.00			
PR2C1G	On 15/06/2014	Spot Bond	100.10653	40.61112	100.10653	40.50699	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C4D	On 15/06/2013	Spot Bond	100.12130	101.96109	100.12130	101.40629				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	44.90696	100.12138	44.79564				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	40.60929	100.11212	40.50516				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	102.35430	100.13423	101.79730				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	57.64478	100.68448	57.49954				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	33.49901	116.98567	33.41293				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	32.17839	91.25497	32.11163				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.88882	40.60007	0.88792				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	5.31500	118.87547	5.29500	118.91016			41,282,711,699,930.00	767,208,222	6,938,625,000.00	
R158	On 15/09/2015	Spot Bond	124.15418	18.69059	124.15418	18.64023				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	16.37291	86.87026	16.34031				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	12.83987	130.95502	12.80379				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.81830	82.70497	8.80145				0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	74.12706	107.05466	73.97390				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.32500	129.57070	7.29500	129.85079			56,211,217,696,875.00	673,886,375	0,998,463,568.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.80115	38.29047	0.80037				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P	On 21/12/2027	Spot Bond	36.16829	0.73516	36.16829	0.73449				0.00	0	0.00
R189	On 31/03/2013	Spot Bond	2.30000	224.49322	2.30000	224.46190			114,080,506,000.00	49,600,220	590,905,250.00	
R197	On 07/12/2023	Spot Bond	0.85000	289.88847	0.88000	289.10961			34,559,130,000.00	40,657,800	166,170,456.00	
R201	On 21/12/2014	Spot Bond	5.15500	107.96545	5.13500	107.98536			1,647,222,410,900.00	319,538,780	856,536,000.00	
R202	On 07/12/2033	Spot Bond	1.63000	218.71401	1.63000	218.68751			93,871,700,000.00	57,590,000	1,128,370,097.00	
R2023	On 28/02/2023	Spot Bond	6.77500	107.23233	6.74500	107.43766			12,197,211,082,225.00	800,326,359	4,420,983,000.00	
R203	On 15/09/2017	Spot Bond	5.80500	109.51000	5.80000	109.51341			34,853,424,190,875.00	004,035,175	6,563,064,000.00	
R204	On 21/12/2018	Spot Bond	6.07000	111.05352	6.07500	111.00985			14,070,304,948,350.00	318,007,405	5,928,249,299.00	
R2048	On 28/02/2048	Spot Bond	108.88836	8.26681	108.88836	8.24730			106,065,373,189,495.00	974,074,485	2,624,968,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	43.52479	100.00000	43.41700			0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.16500	103.05734	5.14500	103.05951			3,378,943,000,000.00	654,200,000	1,741,425,000.00	
R207	On 15/01/2020	Spot Bond	6.34000	106.10018	6.31500	106.22335			10,609,415,057,100.00	673,409,315	7,022,109,000.00	
R208	On 31/03/2021	Spot Bond	6.45500	104.84768	6.43500	104.95499			19,519,693,771,615.00	023,964,953	0,178,985,715.00	
R209	On 31/03/2036	Spot Bond	8.21000	82.65544	8.20000	82.72373			31,607,399,712,220.00	849,865,982	9,367,748,582.00	
R210	On 31/03/2028	Spot Bond	1.48000	164.69832	1.48000	164.67903			934,943,824,000.00	631,718,800	501,318,800.00	
R211	On 31/01/2017	Spot Bond	0.40000	114.54767	-0.38500	114.53891			(4,000,000,000.00)	10,000,000	242,200,000.00	
R212	On 31/01/2022	Spot Bond	0.68000	135.02201	0.70000	134.79352			297,840,000,000.00	438,000,000	2,184,490,400.00	
R213	On 28/02/2031	Spot Bond	7.90500	91.61877	7.86500	91.95697			21,183,022,231,335.00	679,699,207	5,414,474,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On 28/02/2041	Spot Bond	84.68795	7.85402	84.68795	84.68795	7.83897		157,577,151,262,750.00	860,679,722	7,233,802,000.00	
R223C	On 15/03/2013	Spot Bond	98.99493	99.19291	98.99493	98.99493	98.92677			0.00	0	0.00
R224C	On 15/09/2013	Spot Bond	96.64575	66.98139	96.64575	96.64575	66.83566			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	94.28171	45.89373	94.28171	94.28171	45.79590			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.87036	31.97416	91.87036	91.87036	31.90745			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	88.83566	22.84920	88.83566	88.83566	22.80285			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	86.87026	16.37291	86.87026	86.87026	16.34031			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749	11.90629	84.86749	84.86749	11.88305			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	8.81830	82.70497	82.70497	8.80145			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	78.73100	97.62766	97.62766	78.56555			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	54.59195	95.17874	95.17874	54.47532			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	37.75844	92.80992	92.80992	37.67944			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	26.49264	90.60553	90.60553	26.43831			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	19.06588	87.76872	87.76872	19.02780			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	13.75908	85.82547	85.82547	13.73212			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	10.10623	83.71772	83.71772	10.08683			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.57476	81.42381	81.42381	7.56055			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C	On 21/06/2017	Spot Bond	77.48625	6.07280	77.48625	6.06188			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.74782	75.13464	4.73951			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.87059	72.16183	3.86405			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	3.10141	70.13136	3.09629			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.51607	68.17127	2.51202			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	2.07026	66.23386	2.06701			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.85172	63.06100	1.84894			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.56801	61.24492	1.56571			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.38006	59.05342	1.37810			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.19222	57.39997	1.19057			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	1.03929	55.80907	1.03789			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.91376	54.27807	0.91255			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.80638	52.85822	0.80534			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.71660	51.49553	0.71570			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.08099	44.45722	1.07980			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	1.00679	43.11572	1.00571			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.94333	41.83089	0.94235			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.88882	40.60007	0.88792			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R349C	On 21/06/2026	Spot Bond	39.42073	0.84181	39.42073	0.84098				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.80115	38.29047	0.80037				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.76586	37.20704	0.76514				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.73516	36.16829	0.73449				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	48.71567	100.16140	48.59487				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	90.78234	101.36584	90.48110				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	15.47816	101.68455	15.43925				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	20.79383	100.60342	20.74147				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.53010	100.00000	2.52384				0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	53.24418	100.25681	53.24417				0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	83.53980	100.32689	83.35450				0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	83.54088	100.32010	83.35559				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	77.84139	100.32441	77.62642				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	100.00000	51.69915	100.00000	51.57391			49,950,000,000,000.00	499,500,000	201,500,000.00	
RDFB01	On 30/03/2015	Spot Bond	101.54349	22.33985	101.54349	22.28377				0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	88.91938	100.00000	88.77891				0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	49.93437	100.26310	49.93436				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC07	On 06/06/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221		55,900,000,000,000.00	559,000,000	427,000,000.00	
RES06	On 18/10/2014	Spot Bond	101.21857	29.48557	101.21857	29.41176		0.00	0	0.00	
RES12	On 20/08/2015	Spot Bond	100.60466	19.87862	100.60466	19.82858		0.00	0	0.00	
RES14	On 04/10/2013	Spot Bond	101.28378	63.44142	101.28378	63.28251		0.00	0	0.00	
RES15	On 12/11/2017	Spot Bond	100.77784	8.62220	100.77784	8.60046		0.00	0	0.00	
RES17	On 09/04/2013	Spot Bond	100.00000	92.87532	100.00000	92.63959		0.00	0	0.00	
RES18	On 05/02/2018	Spot Bond	100.00000	8.86958	100.00000	8.84737		0.00	0	0.00	
RES19	On 15/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372		0.00	0	0.00	
RESB01	On 03/06/2014	Spot Bond	100.38116	37.85873	100.38116	37.76670		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	
RP004	On 25/11/2014	Spot Bond	102.09902	29.56919	102.09902	29.49376		0.00	0	0.00	
RP005	On 31/03/2017	Spot Bond	99.79665	15.10706	99.79665	15.06972		0.00	0	0.00	
RP006	On 30/04/2019	Spot Bond	101.65073	12.68340	101.65073	12.65118		0.00	0	0.00	
RP007	On 30/04/2016	Spot Bond	101.46985	16.27323	101.46985	16.23195		0.00	0	0.00	
RP008	On 30/04/2016	Spot Bond	101.46985	16.27323	101.46985	16.23195		0.00	0	0.00	
RP009	On 16/07/2013	Spot Bond	101.38750	90.54367	101.38750	90.24416		0.00	0	0.00	
RP010	On 23/08/2013	Spot Bond	100.62446	80.58541	100.62446	80.34722		0.00	0	0.00	
RP011	On 12/09/2013	Spot Bond	100.24328	76.78455	100.24328	66.26456		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP012	On 10/10/2013	Spot Bond	101.50905	63.29879	101.50905	63.13993			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	16.01910	99.91990	15.97946			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	13.96922	99.90988	13.93465			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	80.18003	100.25061	80.00385			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	8.56218	100.36848	8.54137			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	57.95740	100.00000	57.81388			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.95000	100.97528	12.95000	100.94030			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	100.00000	33.08746	100.00000	33.00730			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	56.45523	100.51732	56.31784			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	53.16222	100.00000	53.02910			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	28.19145	100.62598	28.12046			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.70393	5.25000	100.68952			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.94988	100.00000	0.94755			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.12348	100.00000	4.11327			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.49609	100.00000	9.47231			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	19.64207	101.48404	19.59759			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	12.39645	115.23085	12.36550		364,359,947,700.00	3,162,000	8,062,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC2	On 28/04/2016	Spot Bond	104.86804	10.60400	104.86804	10.58318			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	15.54333	114.56238	15.50449			0.00	0	29,700,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	10.92278	100.56539	10.89529			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	12.91445	107.95466	12.88387			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	7.93037	101.20234	7.91052			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.17494	100.11990	7.15715			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	7.97464	101.08312	7.95447			0.00	0	200,000.00
SBK18	On 24/10/2020	Spot Bond	101.24095	8.35336	101.24095	8.33244			0.00	0	300,000.00
SBK19	On 24/10/2019	Spot Bond	101.21627	8.32924	101.21627	8.30840			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	25.31021	107.37565	25.25019			0.00	0	14,500,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	100.06204	102.36256	99.80319			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	12.66674	105.03639	12.63739			0.00	0	6,500,000.00
SBK11	On 09/04/2014	Spot Bond	132.16219	47.86615	132.16219	47.72927			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.56493	55.64780	162.56493	55.46520			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	95.31077	155.18315	94.93731			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	26.23225	120.12124	26.16417			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	26.15050	120.50039	26.08247			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	19.41231	120.69056	19.36173			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN32	On 19/03/2013	Spot Bond	143.06048	97.32964	143.06048	96.95976			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	13.75718	106.46393	13.72477			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	26.19427	120.29708	26.12622			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	26.17384	120.39190	26.10579			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	95.52886	215.59863	95.02420			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	100.99284	100.00000	100.73052			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	9.69277	100.10760	9.66874			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	38.81138	99.06612	38.71814			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	33.51172	100.00010	33.42873			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	12.09827	99.81852	12.06835			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	94.82837	99.79990	94.50533			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	59.02595	100.00000	58.87814			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	13.99719	109.84578	13.96338			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	58.62885	100.78863	58.48100			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	12.65935	100.87410	12.62776			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.13488	99.99987	8.72890			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.37858	100.00000	1.37551			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS18	On 23/06/2018	Spot Bond	99.99997	9.40731	99.99997	9.38402			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	10.98928	113.08735	10.96225			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	12.19583	109.22356	12.16649			0.00	0	600,000.00
SBS21	On 15/05/2026	Spot Bond	100.77436	7.69855	100.77436	7.67913			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	26.75343	100.47821	26.68616			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	8.88580	100.50480	8.86345			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.52526	100.51996	7.50633			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	11.16074	106.95022	11.13436			0.00	0	27,900,000.00
SBS3	On 25/05/2026	Spot Bond	102.76906	10.19712	102.76906	10.17378			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	10.86632	104.14309	10.84119			0.00	0	29,000.00
SBS7	On 26/03/2013	Spot Bond	103.79928	106.75472	103.79928	106.46355			0.00	0	230,000.00
SBS9	On 07/07/2016	Spot Bond	120.54819	15.12996	120.54819	15.09058			0.00	0	1,000,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	88.95100	120.15971	88.73129			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	3.16008	272.67152	3.14518			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.60428	123.12082	4.59209			0.00	0	3,500,000.00
SCM107	On 15/09/2017	Spot Bond	114.44000	11.29541	114.44000	11.26388			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.36545	100.00000	100.00000	4.35464			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.24019	82.63494	82.63494	0.23968			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.90882	120.42805	120.42805	4.89568			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.85160	6.50000	6.50000	102.83353			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	11.38864	100.12305	100.12305	11.36041			0.00	0	46,000,000.00
SHS02	On 29/06/2013	Spot Bond	99.88484	94.26952	99.88484	99.88484	93.79391			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	23.20390	99.87542	99.87542	23.14651			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	11.35904	100.24421	100.24421	11.33085			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	103.11523	12.58853	103.11523	103.11523	12.55980			0.00	0	115,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS06	On 12/12/2017	Spot Bond	100.24161	1.42798	100.24161	1.78141			0.00	0	21,000,000.00
SLI1	On 15/08/2013	Spot Bond	105.71322	72.16482	105.71322	72.02115			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	112.32955	13.41913	112.32955	13.38613			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	84.25386	101.56711	84.07359			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	105.65786	13.86237	105.65786	13.82992			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	38.51826	100.80059	38.42112			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	12.07587	100.58343	12.04548			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	19.59594	100.81342	19.54652			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	8.97854	100.58796	8.95595			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	16.00456	107.52630	15.96677			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	21.27067	101.25454	21.21741			0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.56288	100.41357	10.53719			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	11.31312	99.94314	11.28512			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	10.00720	101.14726	9.98216			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	10.31224	94.17275	10.29041			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	10.34290	93.82087	10.32106			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	30.60319	104.67610	30.53249			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN007	On 15/01/2020	Spot Bond	101.56575	8.44115	101.56575	8.42202				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	9.48232	100.11486	9.45881				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	9.54696	107.35953	9.52433				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	19.20926	121.64737	19.15890				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.14323	105.50721	2.13806				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	10.89947	100.00000	10.87951				0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	73.88664	100.00000	73.73737				0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	73.88664	100.00000	73.73737				0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879				0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811				0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	68.99811	100.00000	68.86792				0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	73.88664	100.00000	73.73737				0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	73.88664	100.00000	73.73737				0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	98.40211	98.78368	98.14074				0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244				0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653				0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779				0.00	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	87.52998	100.00000	87.32057			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN979	On 20/03/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	24.09551	119.55998	24.03355			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	11.99221	111.67266	11.96301		219,101,758,920.00		1,962,000	4,162,000.00
T018	On 15/07/2014	Spot Bond	100.00000	42.16571	100.00000	42.07135			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	28.62034	100.00000	28.54947			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TF107U	On 06/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834	0.00	0	0.00			
TF108U	On 22/02/2016	Spot Bond	100.00000	14.66021	100.00000	14.62349	0.00	0	0.00			
TFS06	On 20/03/2014	Spot Bond	104.23307	50.67835	104.23307	50.56103	0.00	0	0.00			
TFS103	On 14/03/2013	Spot Bond	98.86706	99.46118	98.86706	99.19394	0.00	0	0.00			
TFS106	On 29/04/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425	0.00	0	0.00			
TFS77	On 12/04/2013	Spot Bond	101.16928	94.77224	101.16928	94.53095	0.00	0	0.00			
TFS78	On 18/04/2013	Spot Bond	101.07247	93.35103	101.07247	93.11715	0.00	0	0.00			
TFS83	On 28/07/2015	Spot Bond	100.91059	20.38232	100.91059	20.33143	0.00	0	0.00			
TFS84	On 28/07/2016	Spot Bond	110.02135	13.52783	110.02135	13.49511	0.00	0	0.00			
TFS90A	On 05/12/2013	Spot Bond	100.00000	51.95886	100.00000	51.83161	0.00	0	0.00			
TFS93	On 17/02/2014	Spot Bond	100.55190	57.05989	100.55190	56.91629	0.00	0	0.00			
TFS97	On 14/11/2013	Spot Bond	100.62855	57.45289	100.62855	57.30821	0.00	0	0.00			
TH10A1	On 18/10/2038	Spot Bond	101.17076	7.25924	101.17076	7.24107	0.00	0	0.00			
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.48262	101.20716	7.46389	0.00	0	5,000,000.00			
TH10A3	On 18/10/2038	Spot Bond	103.42947	8.55314	103.42947	8.53347	0.00	0	0.00			
TH10A4	On 18/07/2017	Spot Bond	100.80622	9.50199	100.80622	9.47830	0.00	0	0.00			
TH10A5	On 18/07/2017	Spot Bond	100.83814	9.77442	100.83814	9.75003	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.85326	100.90574	2.84683			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.17362	7.19764	100.17362	7.17980			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	7.48187	100.18041	7.46331			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.92915	100.00000	2.92259			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.96243	101.28535	7.94248			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	10.26445	100.89554	10.23882			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.98681	101.45249	8.96427			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	11.16712	101.00134	11.13922			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	13.18698	102.14068	13.15370			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	14.93574	101.44362	14.89828			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	13.11480	101.20953	13.08197			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.58823	101.06155	6.57176			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	7.09161	101.14347	7.07386			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	7.16283	105.45079	7.14423			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	8.09621	101.30716	8.07593			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	8.54179	101.37985	8.52037			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	13.23092	102.14790	13.19754			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	12.81556	101.15653	12.78350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A2	On 18/01/2016	Spot Bond	101.18212	16.20933	101.18212	16.16877				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	13.06322	101.20040	13.03052				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.25852	101.18212	7.24036				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.37021	101.20040	7.35176				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.42605	101.20953	7.40746				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	12.89812	101.17116	12.86585				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	13.06322	101.20040	13.03052				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	13.63019	101.30089	13.59604				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.98390	101.30089	7.96390				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	13.63019	101.30089	13.59604				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	14.45344	101.44699	14.41719				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	9.09697	101.48350	9.07415				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	14.40204	101.43786	14.36592				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	18.49377	102.16719	18.44708				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	13.51439	102.21271	13.48027				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	18.64640	102.19450	18.59932				0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	64.76937	99.87885	64.60916				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15	On 29/04/2015	Spot Bond	111.48563	28.29909	111.48563	28.23027			0.00	0	1,900,000.00
TL20	On 22/02/2020	Spot Bond	102.36770	6.76982	102.36770	6.75675			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	12.52986	111.51511	12.49922			0.00	0	994,400,000.00
TN20	On 17/09/2020	Spot Bond	120.69176	13.84475	120.69176	13.80869		121,115,991,536.40		1,003,515	235,700,000.00
TN23	On 06/11/2023	Spot Bond	122.92168	12.26752	122.92168	12.23510		445,714,011.68		3,626	108,851,000.00
TN25	On 19/08/2025	Spot Bond	112.54971	8.89082	112.54971	8.86892		1,688,245,650,000.00		15,000,000	176,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	11.10754	105.64973	11.08155			0.00	0	8,200,000.00
TORQ1	On 15/04/2022	Spot Bond	100.66243	6.73944	100.66243	6.72246			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.67816	6.89703	100.67816	6.87966			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.09658	100.69808	7.07870			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.11759	100.70018	7.09966			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	8.10376	100.79857	8.08332			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	13.74645	101.00182	13.71172			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	21.63923	101.21676	21.58506			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	9.74931	101.26720	9.72490			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	8.50075	101.29746	8.47945			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.32176	10.00000	100.29491			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.31374	9.75000	100.28756			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR32	On 31/12/2099	Spot Bond	100.00000		10.31470	100.00000	10.28809			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000		68.99811	100.00000	68.86792			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121		50.30156	98.80121	50.30155			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620		87.76240	97.87620	87.55635			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860		77.36057	99.82860	77.19723			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060		82.53607	97.76060	82.35402			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	100.00000		71.01167	100.00000	70.87379			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	100.00000		53.33486	100.00000	53.23367			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.00000		86.49289	100.00000	86.28842			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.00000		85.28037	100.00000	85.08159			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	100.00000		84.88372	100.00000	84.68677			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	100.00000		83.90805	100.00000	83.71560			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	100.00000		85.28037	100.00000	85.08159			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.00000		85.28037	100.00000	85.08159			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743		9.13997	120.75743	9.11654			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503		42.07175	101.23503	41.96642			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511		13.85727	101.32511	13.82254			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR043	On 06/04/2015	Spot Bond	101.70719	23.50819	101.70719	23.44909			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	10.97282	110.55481	10.94661			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	59.34031	100.00000	59.19172			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	59.57885	100.00000	59.42966			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	59.65836	100.00000	59.50897			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	20.29775	100.80302	20.24656			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	12.56889	100.83292	12.53719			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	9.34686	100.83423	9.32328			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	31,000,000.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	12.67868	128.75000	12.64997			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	17.62397	121.77342	17.57772			0.00	0	94,400,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	4.69005	243.55465	4.66911			0.00	0	30,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	24.25799	107.94222	24.20022			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	110.97172	12.68078	110.97172	12.64991			0.00	0	87,730,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	10.64103	113.15781	10.61471			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	10.47836	112.59168	10.45254			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	10.29952	113.82178	10.27393			0.00	0	0.00
Z006	On 31/08/2013	Spot Bond	96.69614	68.69717	96.69614	68.57237			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z009	On 30/11/2013	Spot Bond	95.45272	57.02364	95.45272	56.90152			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	18.72780	87.68655	18.69022			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	44.48568	93.89641	44.39169			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	37.03884	92.71091	36.96099			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	15.38132	86.49267	15.35097			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	27.61215	90.84932	27.55508			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	18.69395	87.67412	18.65644			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.25260	67.16812	2.24900			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.99974	100.00000	8.98267			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03624	100.00000	0.03617			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.99974	100.00000	8.98267			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	24.11404	100.00000	24.06829			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	24.66987	100.00000	24.62306			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	23.12734	100.00000	23.08346			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	23.12734	100.00000	23.08346			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	21.92971	100.00000	21.88811			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	21.92971	100.00000	21.88811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA013	On 18/06/2015	Spot Bond	100.00000	20.75465	100.00000	20.71528			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	20.75465	100.00000	20.71528			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	19.53097	100.00000	19.49392			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	19.53097	100.00000	19.49392			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	18.41437	100.00000	18.37944			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	18.41437	100.00000	18.37944			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	17.32867	100.00000	17.29579			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	17.32867	100.00000	17.29579			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	16.40015	100.00000	16.36903			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	15.52138	100.00000	15.49193			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	11.60767	100.00000	11.58565			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	10.96486	100.00000	10.94405			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	10.31837	100.00000	10.29880			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	10.31837	100.00000	10.29880			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	9.76549	100.00000	9.74696			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	9.22469	100.00000	9.20719			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.68080	100.00000	8.66434			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds :								,074,369,431,534,490.00	,230,461,753	103 893 270	323.00
Grand Total:								'4,370,192,480,360.00	!30,703,067	03 895 078	810.00