



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 24/01/2013

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 18/03/2013	Foreign Exchange Future			9.11720	9.11720	9.03380	9.03380		13.01	397,573,740.40	43,607	308,857.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	726.12540	0.72613	645.52860	0.64553	726.125	13.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	8.92540	0.00893	11.72860	0.01173	8.925	13.02	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	495.13300	0.49513	421.04040	0.42104	495.133	12.39	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	27.93300	0.02793	37.24040	0.03724	27.933	12.39	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	1,019.43350	1.01943	936.64610	0.93665	1,019.434	14.09	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	2.23350	0.00223	2.84610	0.00285	2.233	14.09	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	822.63820	0.82264	741.08500	0.74109	822.638	13.27	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	5.43820	0.00544	7.28500	0.00729	5.438	13.27	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Call	397.53550	0.39754	329.10510	0.32911	397.536	12.55	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	50.33550	0.05034	65.30510	0.06531	50.336	12.55	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	631.53000	0.63153	552.33170	0.55233	631.530	12.76	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	14.33000	0.01433	18.53170	0.01853	14.330	12.76	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	539.68720	0.53969	462.49790	0.46250	539.687	12.51	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	22.48720	0.02249	28.69790	0.02870	22.487	12.51	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	304.01630	0.30402	243.37490	0.24337	304.016	12.73	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	86.81630	0.08682	109.57490	0.10957	86.816	12.73	520,897.80	6,000	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	453.28930	0.45329	381.36220	0.38136	453.289	12.45	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	36.08930	0.03609	47.56220	0.04756	36.089	12.45	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	413.10700	0.41311	343.62440	0.34362	413.107	12.52	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	45.90700	0.04591	59.82440	0.05982	45.907	12.52	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	188.80570	0.18881	144.80750	0.14481	188.806	13.01	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	171.60570	0.17161	211.00750	0.21101	171.606	13.01	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	374.74490	0.37474	307.97230	0.30797	374.745	12.59	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	57.54490	0.05754	74.17230	0.07417	57.545	12.59	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	338.34250	0.33834	274.52700	0.27453	338.343	12.66	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	71.14250	0.07114	90.72700	0.09073	71.143	12.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	111.72940	0.11173	83.03170	0.08303	111.729	14.04	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	314.52940	0.31453	369.23170	0.36923	314.529	14.04	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	241.91720	0.24192	188.12740	0.18813	241.917	12.87	0.00	0	21,300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	124.71720	0.12472	154.32740	0.15433	124.717	12.87	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	230.57310	0.23057	178.21150	0.17821	230.573	12.90	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	133.37310	0.13337	164.41150	0.16441	133.373	12.90	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	81.54280	0.08154	59.85720	0.05986	81.543	14.65	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	414.34280	0.41434	476.05720	0.47606	414.343	14.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	132.27660	0.13228	99.15090	0.09915	132.277	13.71	132,276.60	1,000	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	265.07660	0.26508	315.35090	0.31535	265.077	13.71	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	117.26250	0.11726	87.34630	0.08735	117.263	13.95	1,172,625.00	10,000	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	300.06250	0.30006	353.54630	0.35355	300.063	13.95	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	57.21970	0.05722	42.03900	0.04204	57.220	15.40	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	540.01970	0.54002	608.23900	0.60824	540.020	15.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	103.90450	0.10390	76.96470	0.07696	103.905	14.18	623,427.00	6,000	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	336.70450	0.33670	393.16470	0.39316	336.704	14.18	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	89.84230	0.08984	66.16700	0.06617	89.842	14.46	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	382.64230	0.38264	442.36700	0.44237	382.642	14.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	8.98960		0.00899	6.82840	0.00683	8.990	20.43	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,441.78960		1.44179	1,523.02840	1.52303	1,441.790	20.43	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	72.25510		0.07226	52.85540	0.05286	72.255	14.89	108,382.65	1,500	7,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	455.05510		0.45506	519.05540	0.51906	455.055	14.89	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	64.05150		0.06405	47.09050	0.04709	64.051	15.12	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	496.85150		0.49685	563.29050	0.56329	496.852	15.12	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	4.38980		0.00439	3.28720	0.00329	4.390	22.55	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	1,887.18980		1.88719	1,969.48720	1.96949	1,887.190	22.55	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	24.72210		0.02472	18.26610	0.01827	24.722	17.62	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	907.52210		0.90752	984.46610	0.98447	907.522	17.62	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	16.67080		0.01667	12.40500	0.01240	16.671	18.64	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,099.47080		1.09947	1,178.60500	1.17861	1,099.471	18.64	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,168.48960		1.16849	1,085.40460	1.08540	1,168.490	14.93	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	1.28960		0.00129	1.60460	0.00160	1.290	14.93	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	1,118.74660		1.11875	1,035.73980	1.03574	1,118.747	14.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	1.54660		0.00155	1.93980	0.00194	1.547	14.65	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	5.69020		0.00569	4.42230	0.00442	5.690	21.96	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,738.49020		1.73849	1,820.62230	1.82062	1,738.490	21.96	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,218.27670		1.21828	1,135.12910	1.13513	1,218.277	15.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	1.07670		0.00108	1.32910	0.00133	1.077	15.22	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.22600		9.22600	9.14060	9.14060		13.96	12,750,332.00	1,382	61,923.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	430.67840		0.43068	374.73420	0.37473	430.678	13.48	0.00	0	2,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	204.67840		0.20468	234.13420	0.23413	204.678	13.48	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	293.17180		0.29317	251.72990	0.25173	293.172	14.32	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	367.17180		0.36717	411.12990	0.41113	367.172	14.32	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	180.21000		0.18021	153.33590	0.15334	180.210	15.77	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	654.21000		0.65421	712.73590	0.71274	654.210	15.77	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	151.80990		0.15181	128.97450	0.12897	151.810	16.35	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	775.80990		0.77581	838.37450	0.83837	775.810	16.35	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	578.51540		0.57852	512.37080	0.51237	578.515	12.90	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	112.51540		0.11252	131.77080	0.13177	112.515	12.90	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	585.39090		0.58539	518.83960	0.51884	585.391	12.87	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	109.39090		0.10939	128.23960	0.12824	109.391	12.87	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	128.68350		0.12868	109.26740	0.10927	128.684	16.92	0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	902.68350		0.90268	968.66740	0.96867	902.684	16.92	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	259.01420		0.25901	221.63970	0.22164	259.014	14.68	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	433.01420		0.43301	481.03970	0.48104	433.014	14.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	784.52550		0.78453	708.41800	0.70842	784.526	13.04	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	58.52550		0.05853	67.81800	0.06782	58.526	13.04	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	592.86550		0.59287	525.36920	0.52537	592.866	12.88	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	106.86550		0.10687	124.76920	0.12477	106.865	12.88	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.34250		9.34250	9.25420	9.25420		14.74	23,356,250.00	2,500	25,306.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	334.82470		0.33482	299.94890	0.29995	334.825	15.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	652.32470		0.65232	705.74890	0.70575	652.325	15.69	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	218.35450		0.21835	195.76720	0.19577	218.355	17.38	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,075.85450		1.07585	1,141.56720	1.14157	1,075.854	17.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	340.50560		0.34051	305.08660	0.30509	340.506	15.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	638.00560		0.63801	690.88660	0.69089	638.006	15.63	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	337.64940		0.33765	302.50450	0.30250	337.649	15.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	645.14940		0.64515	698.30450	0.69830	645.149	15.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	436.87880		0.43688	392.74590	0.39275	436.879	14.74	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	444.37880		0.44438	488.54590	0.48855	444.379	14.74	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	418.24310		0.41824	375.72020	0.37572	418.243	14.89	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	475.74310		0.47574	521.52020	0.52152	475.743	14.89	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	275.05670		0.27506	246.36910	0.24637	275.057	16.44	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	832.55670		0.83256	892.16910	0.89217	832.557	16.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	753.45470		0.75345	683.09850	0.68310	753.455	13.38	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	160.95470		0.16095	178.89850	0.17890	160.955	13.38	0.00	0	500.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.45200	9.45200	9.36080	9.36080			15.29	1,228,760.00	130	6,652.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	744.22980		0.74423	688.06550	0.68807	744.230	14.02	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	292.22980		0.29223	327.26550	0.32727	292.230	14.02	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	318.68840		0.31869	292.88070	0.29288	318.688	17.52	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,136.68840		1.13669	1,202.08070	1.20208	1,136.688	17.52	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	787.46130		0.78746	724.98500	0.72499	787.461	13.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	263.36130		0.26336	292.08500	0.29209	263.361	13.95	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	757.29110		0.75729	699.16910	0.69917	757.291	14.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	283.19110		0.28319	316.26910	0.31627	283.191	14.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	804.67370		0.80467	739.83810	0.73984	804.674	13.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	252.67370		0.25267	279.03810	0.27904	252.674	13.92	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	729.61000		0.72961	674.31510	0.67432	729.610	14.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	305.51000		0.30551	341.41510	0.34142	305.510	14.10	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	460.75750		0.46076	423.16740	0.42317	460.758	15.94	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	698.75750		0.69876	752.36740	0.75237	698.758	15.94	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,512.15660		1.51216	1,427.07380	1.42707	1,512.157	14.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	60.15660		0.06016	66.27380	0.06627	60.157	14.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	901.80500		0.90180	833.71670	0.83372	901.805	13.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	199.80500		0.19980	222.91670	0.22292	199.805	13.77	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.64560	9.64560	9.55500	9.55500			15.72	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,388.78900		1.38879	1,316.04920	1.31605	1,388.789	14.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	293.18900		0.29319	311.04920	0.31105	293.189	14.31	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	843.68380		0.84368	798.23650	0.79824	843.684	15.61	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	798.08380		0.79808	843.23650	0.84324	798.084	15.61	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,810.52150		1.81052	1,731.58420	1.73158	1,810.521	14.58	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	164.92150		0.16492	176.58420	0.17658	164.922	14.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,461.45020		1.46145	1,387.46600	1.38747	1,461.450	14.36		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	265.85020		0.26585	282.46600	0.28247	265.850	14.36		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,424.88190		1.42488	1,351.51770	1.35152	1,424.882	14.34		0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	279.28190		0.27928	296.51770	0.29652	279.282	14.34		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.34460		10.34460	10.26470	10.26470		17.53		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,722.33090		1.72233	1,652.15120	1.65215	1,722.331	15.43		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	527.73090		0.52773	537.45120	0.53745	527.731	15.43		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,693.27350		1.69327	1,623.36210	1.62336	1,693.274	15.47		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	548.67350		0.54867	558.66210	0.55866	548.673	15.47		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,664.65960		1.66466	1,595.06170	1.59506	1,664.660	15.51		0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	570.05960		0.57006	580.36170	0.58036	570.060	15.51		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			9.11720		9.11720	9.03380	9.03380		13.01		63,820.40	7	1,318.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	46,153.04250		0.46153	38,914.77220	0.38915	46,153.043	12.44		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	3,433.04250		0.03433	4,534.77220	0.04535	3,433.043	12.44		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	42,100.27190		0.42100	35,100.93090	0.35101	42,100.272	12.51		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	4,380.27190		0.04380	5,720.93090	0.05721	4,380.272	12.51		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	41,310.70430		0.41311	34,362.43770	0.34362	41,310.704	12.52		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	4,590.70430		0.04591	5,982.43770	0.05982	4,590.704	12.52		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	40,528.42300		0.40528	33,632.30100	0.33632	40,528.423	12.54		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	4,808.42300		0.04808	6,252.30100	0.06252	4,808.423	12.54		0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	23,057.31070		0.23057	17,821.14950	0.17821	23,057.311	12.90		0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	13,337.31070		0.13337	16,441.14950	0.16441	13,337.311	12.90		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.22600		9.22600	9.14060	9.14060		13.96		0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	58,539.09160		0.58539	51,883.96300	0.51884	58,539.092	12.87		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	10,939.09160		0.10939	12,823.96300	0.12824	10,939.092	12.87		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	57,851.53720		0.57852	51,237.08410	0.51237	57,851.537	12.90		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	11,251.53720		0.11252	13,177.08410	0.13177	11,251.537	12.90		0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	59,286.55070		0.59287	52,536.92030	0.52537	59,286.551	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 MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	10,686.55070		0.10687	12,476.92030	0.12477	10,686.551	12.88		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.34250		9.34250	9.25420	9.25420		14.74		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	65,260.88680		0.65261	59,295.92380	0.59296	65,260.887	13.44		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	21,010.88680		0.21011	23,875.92380	0.23876	21,010.887	13.44		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	64,683.07860		0.64683	58,753.92860	0.58754	64,683.079	13.47		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	21,433.07860		0.21433	24,333.92860	0.24334	21,433.079	13.47		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	65,905.95180		0.65906	59,842.29160	0.59842	65,905.952	13.44		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	20,655.95180		0.20656	23,422.29160	0.23422	20,655.952	13.44		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.37210		14.37210	14.33930	14.33930		10.34		14,515,821.00	1,010	8,560.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	1,041.31310		1.04131	1,012.80080	1.01280	1,041.313	11.10		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	9.21310		0.00921	13.50080	0.01350	9.213	11.10		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	1,031.50790		1.03151	1,003.10130	1.00310	1,031.508	11.06		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	9.40790		0.00941	13.80130	0.01380	9.408	11.06		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	1,021.70810		1.02171	993.40920	0.99341	1,021.708	11.01		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	9.60810		0.00961	14.10920	0.01411	9.608	11.01		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	526.58750		0.52659	510.22780	0.51023	526.588	9.86		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	54.48750		0.05449	70.92780	0.07093	54.488	9.86		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	215.66140		0.21566	212.37690	0.21238	215.661	10.49		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	243.56140		0.24356	273.07690	0.27308	243.561	10.49		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	856.02650		0.85603	830.02000	0.83002	856.026	10.18		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	13.92650		0.01393	20.72000	0.02072	13.927	10.18		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	695.49830		0.69550	673.11840	0.67312	695.498	9.65		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	23.39830		0.02340	33.81840	0.03382	23.398	9.65		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.53790		14.53790	14.50330	14.50330		12.04		0.00	0	3,821.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	855.79060		0.85579	824.79430	0.82479	855.791	11.04		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	127.89060		0.12789	131.49430	0.13149	127.891	11.04		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	527.28190		0.52728	501.21750	0.50122	527.282	11.76		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	329.38190		0.32938	337.91750	0.33792	329.382	11.76		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	390.31780		0.39032	369.71170	0.36971	390.318	12.28	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	502.41780		0.50242	516.41170	0.51641	502.418	12.28	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	339.82500		0.33983	321.09150	0.32109	339.825	12.62	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	601.92500		0.60193	617.79150	0.61779	601.925	12.62	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	863.10190		0.86310	832.00440	0.83200	863.102	11.03	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	125.20190		0.12520	128.70440	0.12870	125.202	11.03	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	870.79550		0.87080	839.69060	0.83969	870.796	11.03	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	122.89550		0.12290	126.39060	0.12639	122.895	11.03	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	216.59740		0.21660	202.95250	0.20295	216.597	13.78	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	978.69740		0.97870	999.65250	0.99965	978.697	13.78	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	497.24330		0.49724	471.83760	0.47184	497.243	11.84	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	359.34330		0.35934	368.53760	0.36854	359.343	11.84	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,545.50720		2.54551	2,510.88830	2.51089	2,545.507	14.65	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	7.60720		0.00761	7.58830	0.00759	7.607	14.65	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,561.80610		1.56181	1,528.20780	1.52821	1,561.806	11.41	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	23.90610		0.02391	24.90780	0.02491	23.906	11.41	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.71600		14.71600	14.67790	14.67790		12.16	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	561.22330		0.56122	538.93990	0.53894	561.223	12.26	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	595.22330		0.59522	611.03990	0.61104	595.223	12.26	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	557.47310		0.55747	535.29880	0.53530	557.473	12.28	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	601.47310		0.60147	617.39880	0.61740	601.473	12.28	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	565.00120		0.56500	542.60850	0.54261	565.001	12.24	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	589.00120		0.58900	604.70850	0.60471	589.001	12.24	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.88370		14.88370	14.84140	14.84140		12.90	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	712.27450		0.71227	687.50190	0.68750	712.274	12.90	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	728.57450		0.72857	746.10190	0.74610	728.574	12.90	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	708.53970		0.70854	683.86500	0.68386	708.540	12.92	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	734.83970		0.73484	752.46500	0.75246	734.840	12.92	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	716.08760		0.71609	691.16680	0.69117	716.088	12.88	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	722.38760		0.72239	739.76680	0.73977	722.388	12.88	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.10140		0.10140	0.10200	0.10200		16.41	0.00	0	24,086.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	327.35810		0.00327	348.81620	0.00349	327.358	16.41	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	187.35810		0.00187	148.81620	0.00149	187.358	16.41	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	46.58910		0.00047	45.82990	0.00046	46.589	18.60	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	906.58910		0.00907	845.82990	0.00846	906.589	18.60	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	1,148.66410		0.01149	1,204.89700	0.01205	1,148.664	17.26	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	8.66410		0.00009	4.89700	0.00005	8.664	17.26	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.10270		0.10270	0.10330	0.10330		16.43	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,319.45450		0.01319	1,366.39810	0.01366	1,319.455	16.82	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	49.45450		0.00049	36.39810	0.00036	49.454	16.82	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	561.70030		0.00562	580.26940	0.00580	561.700	16.43	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	291.70030		0.00292	250.26940	0.00250	291.700	16.43	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	199.61050		0.00200	200.22490	0.00200	199.610	18.17	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	929.61050		0.00930	870.22490	0.00870	929.611	18.17	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			12.16730		12.16730	12.04990	12.04990		12.37	12,203,801.90	1,003	32,663.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	1,174.17950		1.17418	1,057.18550	1.05719	1,174.179	13.96	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	6.87950		0.00688	7.28550	0.00729	6.880	13.96	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	1,164.37370		1.16437	1,047.36980	1.04737	1,164.374	13.92	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	7.07370		0.00707	7.46980	0.00747	7.074	13.92	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	91.30820		0.09131	59.56470	0.05956	91.308	13.94	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	564.00820		0.56401	649.66470	0.64966	564.008	13.94	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	1,203.62910		1.20363	1,086.66210	1.08666	1,203.629	14.08	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	6.32910		0.00633	6.76210	0.00676	6.329	14.08	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	1,183.99070		1.18399	1,067.00610	1.06701	1,183.991	14.00	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	6.69070		0.00669	7.10610	0.00711	6.691	14.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future			12.31970		12.31970	12.19950	12.19950		13.27	0.00	0	33,105.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	1,128.62110		1.12862	1,009.91280	1.00991	1,128.621	12.19	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	48.92110		0.04892	50.41280	0.05041	48.921	12.19	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	1,119.86170		1.11986	1,001.32650	1.00133	1,119.862	12.19	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	50.16170		0.05016	51.82650	0.05183	50.162	12.19	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	1,111.12690		1.11113	992.76860	0.99277	1,111.127	12.19	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	51.42690		0.05143	53.26860	0.05327	51.427	12.19	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.48190		12.48190	12.35840	12.35840		13.89	0.00	0	14,220.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	609.32750		0.60933	533.80300	0.53380	609.328	13.61	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	477.42750		0.47743	525.40300	0.52540	477.428	13.61	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	790.66500		0.79067	702.61080	0.70261	790.665	12.96	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	298.76500		0.29877	334.21080	0.33421	298.765	12.96	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	785.03210		0.78503	697.32700	0.69733	785.032	12.98	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	303.13210		0.30313	338.92700	0.33893	303.132	12.98	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	423.00890		0.42301	364.79200	0.36479	423.009	14.53	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	791.10890		0.79111	856.39200	0.85639	791.109	14.53	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	779.43780		0.77944	692.07860	0.69208	779.438	12.99	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	307.53780		0.30754	343.67860	0.34368	307.538	12.99	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	655.39980		0.65540	576.41970	0.57642	655.400	13.43	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	423.49980		0.42350	468.01970	0.46802	423.500	13.43	0.00	0	200.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.63550		12.63550	12.50790	12.50790		14.36	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,557.98440		1.55798	1,431.54110	1.43154	1,557.984	12.93	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	122.48440		0.12248	123.64110	0.12364	122.484	12.93	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,359.00810		1.35901	1,243.65190	1.24365	1,359.008	12.79	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	166.50810		0.16651	178.75190	0.17875	166.508	12.79	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,321.85390		1.32185	1,207.56970	1.20757	1,321.854	12.83	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	179.35390		0.17935	192.66970	0.19267	179.354	12.83	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,285.34040		1.28534	1,172.17800	1.17218	1,285.340	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	Put	192.84040		0.19284	207.27800	0.20728	192.840	12.88	0.00	0	0.00
2025	On 07/02/2013	Bond Future			113.83093		113.83093	113.82081	113.82081			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	2,840.93000		2.84093	2,830.81000	2.83081	2,840.930		0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Call	2,830.93000		2.83093	2,820.81000	2.82081	2,830.930		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Call	2,820.93000		2.82093	2,810.81000	2.81081	2,820.930		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future			112.24231		112.24231	112.23016	112.23016			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	6,252.31000		6.25231	6,240.16000	6.24016	6,252.310		0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Call	6,242.31000		6.24231	6,230.16000	6.23016	6,242.310		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Call	6,232.31000		6.23231	6,220.16000	6.22016	6,232.310		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future			118.78465		118.78465	119.68163	119.68163			0.00	0	122.00
2050	On 07/02/2013	Bond Future	112.99	Call	5,794.65000		5.79465	6,691.63000	6.69163	5,794.650		0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Call	5,784.65000		5.78465	6,681.63000	6.68163	5,784.650		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Call	5,774.65000		5.77465	6,671.63000	6.67163	5,774.650		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On 07/02/2013	Index Future			468.99800		468.99800	488.66200	488.66200			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			493.16800		493.16800	494.85400	494.85400			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ALBI	On 07/02/2013	Index Future			434.05300		434.05300	435.46500	435.46500				0.00	0	984.00
ALBI	On 02/05/2013	Index Future			439.55200		439.55200	440.98400	440.98400				0.00	0	80.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.51270		9.51270	9.49150	9.49150		8.71		4,756,350.00	500	13,958.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	1,004.05570		1.00406	983.22890	0.98323	1,004.056	12.45		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	1.35570		0.00136	1.72890	0.00173	1.356	12.45		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	1,194.61560		1.19462	1,173.57070	1.17357	1,194.616	13.17		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	0.51560		0.00052	0.67070	0.00067	0.516	13.17		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	1,144.76460		1.14476	1,123.76030	1.12376	1,144.765	12.98		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	0.66460		0.00066	0.86030	0.00086	0.665	12.98		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	1,094.95590		1.09496	1,074.00230	1.07400	1,094.956	12.79		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	0.85590		0.00086	1.10230	0.00110	0.856	12.79		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.56610		9.56610	9.54350	9.54350				0.00	0	9,733.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	816.10000		0.81610	793.50000	0.79350	816.100			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	806.10000		0.80610	783.50000	0.78350	806.100			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	826.10000		0.82610	803.50000	0.80350	826.100			0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.62450		9.62450	9.59990	9.59990		10.68		0.00	0	5,100.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	790.93910		0.79094	769.41840	0.76942	790.939	10.52		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	76.43910		0.07644	79.51840	0.07952	76.439	10.52		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	807.56450		0.80756	785.91890	0.78592	807.564	10.54		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	73.06450		0.07306	76.01890	0.07602	73.064	10.54		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	799.23730		0.79924	777.65270	0.77765	799.237	10.53		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	74.73730		0.07474	77.75270	0.07775	74.737	10.53		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.68040		9.68040	9.65270	9.65270		11.34		0.00	0	400.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	508.39420		0.50839	487.04290	0.48704	508.394	11.14		0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	307.99420		0.30799	314.34290	0.31434	307.994	11.14		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	518.99350		0.51899	497.51990	0.49752	518.993	11.12	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	298.59350		0.29859	304.81990	0.30482	298.593	11.12	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	513.67310		0.51367	492.25870	0.49226	513.673	11.13	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	303.27310		0.30327	309.55870	0.30956	303.273	11.13	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.03240		10.03240	10.01570	10.01570		13.29	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,846.11600		2.84612	2,829.99180	2.82999	2,846.116	13.25	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	63.71600		0.06372	64.29180	0.06429	63.716	13.25	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,800.19000		2.80019	2,784.17130	2.78417	2,800.190	13.22	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	67.79000		0.06779	68.47130	0.06847	67.790	13.22	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,754.46980		2.75447	2,738.55980	2.73856	2,754.470	13.19	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	72.06980		0.07207	72.85980	0.07286	72.070	13.19	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			9.09400		9.09400	9.08920	9.08920		11.60	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	459.88760		0.45989	460.58270	0.46058	459.888	11.50	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	25.88760		0.02589	31.38270	0.03138	25.888	11.50	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	477.44080		0.47744	477.73990	0.47774	477.441	11.53	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	23.44080		0.02344	28.53990	0.02854	23.441	11.53	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	468.53060		0.46853	469.06140	0.46906	468.531	11.50	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	24.53060		0.02453	29.86140	0.02986	24.531	11.50	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			9.18480		9.18480	9.17860	9.17860		12.88	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	412.43840		0.41244	409.51950	0.40952	412.438	12.72	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	187.63840		0.18764	190.91950	0.19092	187.638	12.72	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	424.35330		0.42435	421.31800	0.42132	424.353	12.71	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	179.55330		0.17955	182.71800	0.18272	179.553	12.71	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	418.36790		0.41837	415.39070	0.41539	418.368	12.71	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	183.56790		0.18357	186.79070	0.18679	183.568	12.71	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.19100		0.19100	0.15130	0.15130			0.00	0	4,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACH	On 24/01/2013	Can-Do Future			20,000.00000		20,000.00000	20,000.00000	20,000.00000				0.00	0	0.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.10400		0.10400	0.08120	0.08120				0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.23180		0.23180	0.15100	0.15100				0.00	0	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.52760		0.52760	0.33230	0.33230				0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.08690		0.08690	0.07470	0.07470				0.00	0	67,300.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.07310		0.07310	0.06160	0.06160				0.00	0	70,400.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.79560		9.79560	9.73290	9.73290		11.94		0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	668.87960		0.66888	607.91570	0.60792	668.880	12.22		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	13.27960		0.01328	15.01570	0.01502	13.280	12.22		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	659.31830		0.65932	598.37840	0.59838	659.318	12.16		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	13.71830		0.01372	15.47840	0.01548	13.718	12.16		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	649.77300		0.64977	588.85730	0.58886	649.773	12.10		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	14.17300		0.01417	15.95730	0.01596	14.173	12.10		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.92370		9.92370	9.85960	9.85960		13.16		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	530.91310		0.53091	490.16160	0.49016	530.913	12.48		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	147.21310		0.14721	170.56160	0.17056	147.213	12.48		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	524.53760		0.52454	484.12610	0.48413	524.538	12.50		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	150.83760		0.15084	174.52610	0.17453	150.838	12.50		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	518.21670		0.51822	478.14530	0.47815	518.217	12.51		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	154.51670		0.15452	178.54530	0.17855	154.517	12.51		0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry			12.09970		12.09970	11.90000	11.90000		12.42		0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.04	Call	151.33490		0.15133	0.00000	0.00000	151.335	12.63		0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.04	Put	91.63490		0.09163	0.00000	0.00000	91.635	12.63		0.00	10,000	10,000.00
DAEU	On 07/02/2013	Any day expiry	12.05	Call	145.33400		0.14533	0.00000	0.00000	145.334	12.60		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 07/02/2013	Any day expiry	12.05	Put	95.63400		0.09563	0.00000	0.00000	95.634	12.60	0.00	10,000	10,000.00
DAEU	On 07/02/2013	Any day expiry	12.06	Call	139.46100		0.13946	0.00000	0.00000	139.461	12.56	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.06	Put	99.76100		0.09976	0.00000	0.00000	99.761	12.56	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.10	Call	117.28800		0.11729	0.00000	0.00000	117.288	12.42	0.00	0	0.00
DAEU	On 07/02/2013	Any day expiry	12.10	Put	117.58800		0.11759	0.00000	0.00000	117.588	12.42	0.00	10,000	10,000.00
DAEU	On 21/11/2013	Any day expiry			12.59730	12.59730		12.60890	12.60890		14.22	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	987.68250		0.98768	985.52420	0.98552	987.683	13.09	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	300.38250		0.30038	286.62420	0.28662	300.383	13.09	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	1,000.28320		1.00028	998.10640	0.99811	1,000.283	13.07	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	292.98320		0.29298	279.20640	0.27921	292.983	13.07	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	993.96860		0.99397	991.80250	0.99180	993.969	13.08	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	296.66860		0.29667	282.90250	0.28290	296.669	13.08	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry			7.60090	7.60090		7.56980	7.56980		11.49	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry	7.44	Call	166.28420		0.16628	138.48690	0.13849	166.284	13.89	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry	7.44	Put	5.38420		0.00538	8.68690	0.00869	5.384	13.89	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry	7.45	Call	157.06680		0.15707	129.64590	0.12965	157.067	13.74	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry	7.45	Put	6.16680		0.00617	9.84590	0.00985	6.167	13.74	0.00	0	6,000.00
DANZ	On 29/01/2013	Any day expiry	7.46	Call	147.95720		0.14796	120.95230	0.12095	147.957	13.59	0.00	0	0.00
DANZ	On 29/01/2013	Any day expiry	7.46	Put	7.05720		0.00706	11.15230	0.01115	7.057	13.59	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry			9.05680	9.05680		8.97180	8.97180		13.70	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.64	Call	416.80000		0.41680	331.83810	0.33184	416.800	13.70	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.64	Put	0.00000		0.00000	0.03810	0.00004	0.000	13.70	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.65	Call	406.80000		0.40680	321.84450	0.32184	406.800	13.70	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.65	Put	0.00000		0.00000	0.04450	0.00004	0.000	13.70	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.66	Call	396.80000		0.39680	311.85210	0.31185	396.800	13.70	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.66	Put	0.00000		0.00000	0.05210	0.00005	0.000	13.70	0.00	0	0.00
DAUS	On 24/01/2013	Any day expiry	8.62	Call	436.80000		0.43680	351.82810	0.35183	436.800	13.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 24/01/2013	Any day expiry	8.62	Put	0.00000	0.00000	0.02810	0.00003	0.000	13.70	0.00	0	0.00	
DAUS	On 25/01/2013	Any day expiry			9.06040	9.06040	8.97180	8.97180		13.75	0.00	0	0.00	
DAUS	On 25/01/2013	Any day expiry	8.88	Call	181.00640	0.18101	99.67860	0.09968	181.006	18.54	0.00	0	0.00	
DAUS	On 25/01/2013	Any day expiry	8.88	Put	0.60640	0.00061	7.87860	0.00788	0.606	18.54	0.00	0	30,000.00	
DAUS	On 25/01/2013	Any day expiry	8.89	Call	171.15360	0.17115	91.10840	0.09111	171.154	18.25	0.00	0	0.00	
DAUS	On 25/01/2013	Any day expiry	8.89	Put	0.75360	0.00075	9.30840	0.00931	0.754	18.25	0.00	0	0.00	
DAUS	On 25/01/2013	Any day expiry	8.87	Call	190.88830	0.19089	108.45410	0.10845	190.888	18.82	0.00	0	0.00	
DAUS	On 25/01/2013	Any day expiry	8.87	Put	0.48830	0.00049	6.65410	0.00665	0.488	18.82	0.00	0	0.00	
DAUS	On 28/01/2013	Any day expiry			9.06040	9.06040	8.97420	8.97420		11.83	0.00	0	0.00	
DAUS	On 28/01/2013	Any day expiry	8.71	Call	350.87490	0.35087	266.63030	0.26663	350.875	16.05	0.00	0	0.00	
DAUS	On 28/01/2013	Any day expiry	8.71	Put	0.47490	0.00047	2.43030	0.00243	0.475	16.05	0.00	0	0.00	
DAUS	On 28/01/2013	Any day expiry	8.73	Call	331.03040	0.33103	247.27610	0.24728	331.030	15.80	0.00	0	0.00	
DAUS	On 28/01/2013	Any day expiry	8.73	Put	0.63040	0.00063	3.07610	0.00308	0.630	15.80	0.00	0	7,000.00	
DAUS	On 28/01/2013	Any day expiry	8.69	Call	370.75760	0.37076	286.11990	0.28612	370.758	16.30	0.00	0	0.00	
DAUS	On 28/01/2013	Any day expiry	8.69	Put	0.35760	0.00036	1.91990	0.00192	0.358	16.30	0.00	0	0.00	
DAUS	On 28/01/2013	Any day expiry	8.70	Call	360.81210	0.36081	276.36010	0.27636	360.812	16.17	0.00	0	0.00	
DAUS	On 28/01/2013	Any day expiry	8.70	Put	0.41210	0.00041	2.16010	0.00216	0.412	16.17	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry			9.05800	9.05800	8.97540	8.97540		12.22	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry	7.85	Call	1,208.00000	1.20800	1,125.40430	1.12540	1,208.000	21.29	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry	7.85	Put	0.00000	0.00000	0.00430	0.00000	0.000	21.29	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry	8.00	Call	1,058.00010	1.05800	975.40440	0.97540	1,058.000	22.46	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry	8.00	Put	0.00010	0.00000	0.00440	0.00000	0.000	22.46	0.00	0	6,625.00	
DAUS	On 29/01/2013	Any day expiry	8.60	Call	458.30840	0.45831	376.45420	0.37645	458.308	17.39	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry	8.60	Put	0.30840	0.00031	1.05420	0.00105	0.308	17.39	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry	8.72	Call	339.30560	0.33931	259.35050	0.25935	339.306	16.01	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry	8.72	Put	1.30560	0.00131	3.95050	0.00395	1.306	16.01	0.00	0	0.00	
DAUS	On 29/01/2013	Any day expiry	9.02	Call	74.17510	0.07418	36.52330	0.03652	74.175	12.56	0.00	0	6,625.00	
DAUS	On 29/01/2013	Any day expiry	9.02	Put	36.17510	0.03618	81.12330	0.08112	36.175	12.56	0.00	0	0.00	



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 29/01/2013	Any day expiry	8.61	Call	448.34780		0.44835	366.57730	0.36658	448.348	17.27	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	0.34780		0.00035	1.17730	0.00118	0.348	17.27	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	438.39230		0.43839	356.71490	0.35671	438.392	17.16	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	0.39230		0.00039	1.31490	0.00131	0.392	17.16	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry			9.07880		9.07880	8.99610	8.99610		12.81	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	9.00	Call	157.10740		0.15711	107.63630	0.10764	157.107	12.81	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	9.00	Put	78.30740		0.07831	111.53630	0.11154	78.307	12.81	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Call	294.21740		0.29422	226.87670	0.22688	294.217	12.80	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.81	Put	25.41740		0.02542	40.77670	0.04078	25.417	12.80	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.85	Call	261.93680		0.26194	197.79060	0.19779	261.937	12.80	0.00	0	20,000.00
DAUS	On 15/02/2013	Any day expiry	8.85	Put	33.13680		0.03314	51.69060	0.05169	33.137	12.80	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Call	238.81400		0.23881	177.28870	0.17729	238.814	12.80	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.88	Put	40.01400		0.04001	61.18870	0.06119	40.014	12.80	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Call	310.92610		0.31093	242.12270	0.24212	310.926	12.80	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.79	Put	22.12610		0.02213	36.02270	0.03602	22.126	12.80	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Call	302.52690		0.30253	234.44350	0.23444	302.527	12.80	0.00	0	0.00
DAUS	On 15/02/2013	Any day expiry	8.80	Put	23.72690		0.02373	38.34350	0.03834	23.727	12.80	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			9.09240		9.09240	9.00950	9.00950		12.84	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	483.93400		0.48393	407.76670	0.40777	483.934	12.46	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	11.53400		0.01153	18.26670	0.01827	11.534	12.46	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	394.27830		0.39428	323.14690	0.32315	394.278	12.41	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	21.87830		0.02188	33.64690	0.03365	21.878	12.41	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	502.73940		0.50274	425.51240	0.42551	502.739	12.55	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	10.33940		0.01034	16.01240	0.01601	10.339	12.55	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	177.72770		0.17773	128.63920	0.12864	177.728	12.75	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	105.32770		0.10533	139.13920	0.13914	105.328	12.75	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	493.32140		0.49332	416.60940	0.41661	493.321	12.51	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	10.92140		0.01092	17.10940	0.01711	10.921	12.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,242.54040		1.24254	1,159.69590	1.15970	1,242.540	16.12	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	0.14040		0.00014	0.19590	0.00020	0.140	16.12	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	1,092.72880		1.09273	1,009.96280	1.00996	1,092.729	15.36	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	0.32880		0.00033	0.46280	0.00046	0.329	15.36	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			9.12710		9.12710	9.04350	9.04350		13.03	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	227.76680		0.22777	178.09850	0.17810	227.767	12.97	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	160.66680		0.16067	194.59850	0.19460	160.667	12.97	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	249.40240		0.24940	196.51110	0.19651	249.402	12.92	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	142.30240		0.14230	173.01110	0.17301	142.302	12.92	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	238.41620		0.23842	186.88010	0.18688	238.416	12.94	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	151.31620		0.15132	183.38010	0.18338	151.316	12.94	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	233.05020		0.23305	182.19310	0.18219	233.050	12.96	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	155.95020		0.15595	188.69310	0.18869	155.950	12.96	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,129.35890		1.12936	1,046.24310	1.04624	1,129.359	14.45	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	2.25890		0.00226	2.74310	0.00274	2.259	14.45	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			9.16540		9.16540	9.08120	9.08120		13.33	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	306.80960		0.30681	253.00580	0.25301	306.810	13.11	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	181.40960		0.18141	211.80580	0.21181	181.410	13.11	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	301.50550		0.30151	248.16250	0.24816	301.505	13.13	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	186.10550		0.18611	216.96250	0.21696	186.105	13.13	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	296.27200		0.29627	243.87780	0.24388	296.272	13.15	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	190.87200		0.19087	222.67780	0.22268	190.872	13.15	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,171.50320		1.17150	1,088.36980	1.08837	1,171.503	14.01	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	6.10320		0.00610	7.16980	0.00717	6.103	14.01	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	317.62150		0.31762	262.90190	0.26290	317.622	13.06	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	172.22150		0.17222	201.70190	0.20170	172.222	13.06	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.27300		9.27300	9.18670	9.18670		14.23	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	396.90120		0.39690	348.33740	0.34834	396.901	14.12	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
DAUS	On 22/07/2013	Any day expiry	9.21	Put	333.90120		0.33390	371.63740	0.37164	333.901	14.12	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	216.29220		0.21629	188.43800	0.18844	216.292	16.13	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	743.29220		0.74329	801.73800	0.80174	743.292	16.13	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	405.73790		0.40574	356.19890	0.35620	405.738	14.07	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	322.73790		0.32274	359.49890	0.35950	322.738	14.07	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	401.29660		0.40130	352.15310	0.35215	401.297	14.10	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	328.29660		0.32830	365.45310	0.36545	328.297	14.10	0.00	0	1,400.00
DAUS	On 26/08/2013	Any day expiry			9.31650		9.31650	9.22890	9.22890		14.53	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	421.26560		0.42127	376.12410	0.37612	421.266	14.53	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	404.76560		0.40477	447.22410	0.44722	404.766	14.53	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	417.34650		0.41735	372.54850	0.37255	417.347	14.56	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	410.84650		0.41085	453.64850	0.45365	410.847	14.56	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	258.60060		0.25860	229.71880	0.22972	258.601	16.26	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	782.10060		0.78210	840.81880	0.84082	782.101	16.26	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	446.26290		0.44626	398.38250	0.39838	446.263	14.36	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	369.76290		0.36976	409.48250	0.40948	369.763	14.36	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	425.33220		0.42533	379.73770	0.37974	425.332	14.50	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	398.83220		0.39883	440.83770	0.44084	398.832	14.50	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.35120		9.35120	9.26260	9.26260		14.75	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	464.25450		0.46425	418.32490	0.41832	464.254	14.64	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	423.05450		0.42305	465.72490	0.46572	423.054	14.64	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	289.22210		0.28922	259.69100	0.25969	289.222	16.36	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	818.02210		0.81802	877.09100	0.87709	818.022	16.36	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	476.56870		0.47657	429.47940	0.42948	476.569	14.55	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	405.36870		0.40537	446.87940	0.44688	405.369	14.55	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	472.42610		0.47243	425.72480	0.42572	472.426	14.58	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	411.22610		0.41123	453.12480	0.45312	411.226	14.58	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	468.32150		0.46832	422.00670	0.42201	468.322	14.61	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
DAUS	On 23/09/2013	Any day expiry	9.30	Put	417.12150		0.41712	459.40670	0.45941	417.122	14.61	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.52260		9.52260	9.42960	9.42960		15.61	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	795.58890		0.79559	742.52410	0.74252	795.589	14.55	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	382.98890		0.38299	422.92410	0.42292	382.989	14.55	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	805.33700		0.80534	751.72060	0.75172	805.337	14.50	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	372.73700		0.37274	412.12060	0.41212	372.737	14.50	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	800.44430		0.80044	747.10790	0.74711	800.444	14.52	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	377.84430		0.37784	417.50790	0.41751	377.844	14.52	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.53080		9.53080	9.43790	9.43790		15.75	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	815.04510		0.81505	761.20290	0.76120	815.045	14.59	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	394.24510		0.39425	433.30290	0.43330	394.245	14.59	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	824.77650		0.82478	770.34830	0.77035	824.776	14.54	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	383.97650		0.38398	422.44830	0.42245	383.977	14.54	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	819.89440		0.81989	765.75960	0.76576	819.894	14.56	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	389.09440		0.38909	427.85960	0.42786	389.094	14.56	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			113.87801		113.87801	114.29851	114.29851			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	868.01000		0.86801	1,288.51000	1.28851	868.010		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	888.01000		0.88801	1,308.51000	1.30851	888.010		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Call	878.01000		0.87801	1,298.51000	1.29851	878.010		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES33	On 07/02/2013	Bond Future			8.79446		90.88001	8.74524	91.30206				0.00	0	303.00
ES33	On 07/02/2013	Bond Future	8.54	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.54	Put	2,215.92000		2.21592	1,793.87000	1.79387	2,215.920			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Put	2,127.23000		2.12723	1,705.18000	1.70518	2,127.230			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Put	2,038.67000		2.03867	1,616.62000	1.61662	2,038.670			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
GOVI	On 07/02/2013	GOVI			434.07800		434.07800	435.45500	435.45500				17,363,120.00	4	331.00
GOVI	On 07/02/2013	GOVI	432.99	Call	10,880.00000		1.08800	24,650.00000	2.46500	10,880.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	432.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Call	10,780.00000		1.07800	24,550.00000	2.45500	10,780.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Call	10,680.00000		1.06800	24,450.00000	2.44500	10,680.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI			439.57700		439.57700	440.97400	440.97400				4,395,770.00	1	1.00
GOVI	On 02/05/2013	GOVI	432.99	Call	65,870.00000		6.58700	79,840.00000	7.98400	65,870.000			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	65,770.00000		6.57700	79,740.00000	7.97400	65,770.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Call	65,670.00000		6.56700	79,640.00000	7.96400	65,670.000			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
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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 07/02/2013	Index Future	199.55400		199.55400	199.79200	199.79200			0.00	0	585.00
IGOV	On 02/05/2013	Index Future	202.08200		202.08200	202.32400	202.32400			0.00	0	23.00
ILBI	On 07/02/2013	Index Future	542.76700		542.76700	542.76700	542.76700			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap	8.82200	0.02000	8.82200	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	8.68300	0.10773	8.68300	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap	8.65500	0.05139	8.65500	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap	8.97500	0.08468	8.97500	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap	8.96200	0.09581	8.96200	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap	8.99700	0.06909	8.99700	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future	5.08000	94.92000	5.06000	94.94000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future	5.06000	94.94000	5.04000	94.96000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future	5.05000	94.95000	5.01000	94.99000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future	5.04000	94.96000	5.00000	95.00000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future	5.03000	94.97000	4.97000	95.03000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future	5.03000	94.97000	4.96000	95.04000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future	5.03000	94.97000	4.97000	95.03000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future	5.10000	94.90000	5.02000	94.98000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future	5.21000	94.79000	5.12000	94.88000				0.00	1,500	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	5.33000	94.67000	5.24000	94.76000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	5.46000	94.54000	5.37000	94.63000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	5.60000	94.40000	5.51000	94.49000				0.00	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			7.63730		7.63730	7.60500	7.60500		9.09		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	748.24760		0.74825	716.05180	0.71605	748.248	11.42		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	0.94760		0.00095	1.05180	0.00105	0.948	11.42		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	738.31190		0.73831	706.11570	0.70612	738.312	11.37		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	1.01190		0.00101	1.11570	0.00112	1.012	11.37		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	728.37310		0.72837	696.18360	0.69618	728.373	11.31		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	1.07310		0.00107	1.18360	0.00118	1.073	11.31		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.68810		7.68810	7.65310	7.65310		10.57		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	416.73690		0.41674	388.16960	0.38817	416.737	10.49		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	68.63690		0.06864	75.06960	0.07507	68.637	10.49		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	409.29310		0.40929	380.83810	0.38084	409.293	10.49		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	71.19310		0.07119	77.73810	0.07774	71.193	10.49		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	401.91890		0.40192	373.57570	0.37358	401.919	10.49		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	73.81890		0.07382	80.47570	0.08048	73.819	10.49		0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200				0.00	0	0.00
R023	On 07/02/2013	Bond Future			6.83932		110.06613	6.77962	110.51383				0.00	0	1,632.00
R023	On 07/02/2013	Bond Future	7.04	Call	1,487.40000		1.48740	1,935.10000	1.93510	1,487.400			0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Call	1,560.82000		1.56082	2,008.52000	2.00852	1,560.820			0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Call	1,634.17000		1.63417	2,081.87000	2.08187	1,634.170			0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.88906		107.48569	6.82732	107.93900				107,485,690.00	1,000	1,002.00
R023	On 02/05/2013	Bond Future	7.05	Call	1,170.11000		1.17011	1,623.42000	1.62342	1,170.110			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	1,242.27000		1.24227	1,695.58000	1.69558	1,242.270			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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 02/05/2013	Bond Future	7.04	Call	1,097.89000	1.09789	1,551.20000	1.55120	1,097.890		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.94303	108.91423	6.87898	109.37354			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,444.41000	2.44441	2,903.72000	2.90372	2,444.410		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	2,513.78000	2.51378	2,973.09000	2.97309	2,513.780		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	2,583.09000	2.58309	3,042.40000	3.04240	2,583.090		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.40453	124.87452	5.36920	124.96890		1.86	0.00	0	6,033.00
R157	On 07/02/2013	Bond Future	6.28	Call	2,308.39000	2.30839	2,402.77000	2.40277	2,308.390	2.01	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	0.00000	0.00000	0.00000	0.00000	0.000	2.01	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,879.41000	2.87941	2,973.79000	2.97379	2,879.410	2.01	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	0.00000	0.00000	0.00000	0.00000	0.000	2.01	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,395.42000	3.39542	3,489.80000	3.48980	3,395.420	2.01	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	0.00000	0.00000	0.00000	0.00000	0.000	2.01	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,523.96000	3.52396	3,618.34000	3.61834	3,523.960	2.01	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.00000	0.00000	0.00000	0.00000	0.000	2.01	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,652.32000	3.65232	3,746.70000	3.74670	3,652.320	2.01	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	2.01	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.41540	119.58482	5.37601	119.68055		1.80	0.00	0	13,241.00
R157	On 02/05/2013	Bond Future	5.35	Call	373.21000	0.37321	419.76000	0.41976	373.210	1.81	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	532.21000	0.53221	483.03000	0.48303	532.210	1.81	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	384.31000	0.38431	431.69000	0.43169	384.310	1.81	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	518.98000	0.51898	470.63000	0.47063	518.980	1.81	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	362.31000	0.36231	408.04000	0.40804	362.310	1.81	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	545.65000	0.54565	495.65000	0.49565	545.650	1.81	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.45179	116.05240	5.39985	116.15054		1.59	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
R157	On 07/11/2013	Bond Future	5.61	Call	829.20000		0.82920	887.72000	0.88772	829.200	1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	530.98000		0.53098	491.36000	0.49136	530.980	1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	807.19000		0.80719	864.86000	0.86486	807.190	1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	546.61000		0.54661	506.14000	0.50614	546.610	1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	818.15000		0.81815	876.25000	0.87625	818.150	1.63	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	538.75000		0.53875	498.71000	0.49871	538.750	1.63	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 07/02/2013	Bond Future			7.38036		128.29214	7.31576	128.95005		11.32	12,829,214.00	100	61,097.00
R186	On 07/02/2013	Bond Future	7.00	Call	110.20000		0.11020	201.35000	0.20135	110.200	11.22	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	4,053.47000		4.05347	3,486.71000	3.48671	4,053.470	11.22	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	595.97000		0.59597	876.74000	0.87674	595.970	11.32	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	1,928.51000		1.92851	1,551.37000	1.55137	1,928.510	11.32	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Call	739.07000		0.73907	1,057.04000	1.05704	739.070	11.34	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.29	Put	1,660.66000		1.66066	1,320.72000	1.32072	1,660.660	11.34	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	3,811.65000		3.81165	4,429.89000	4.42989	3,811.650	11.61	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	137.12000		0.13712	97.45000	0.09745	137.120	11.61	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	6,093.69000		6.09369	6,745.96000	6.74596	6,093.690	11.76	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	18.33000		0.01833	12.69000	0.01269	18.330	11.76	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.45	Call	10,232.99000		10.23299	10,890.86000	10.89086	10,232.990	11.91	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	0.13000		0.00013	0.09000	0.00009	0.130	11.91	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	10,412.99000		10.41299	11,070.87000	11.07087	10,412.990	11.91	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	0.10000		0.00010	0.07000	0.00007	0.100	11.91	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	1,846.94000		1.84694	2,344.90000	2.34490	1,846.940	11.47	0.00	0	540.00
R186	On 07/02/2013	Bond Future	7.50	Put	640.98000		0.64098	481.03000	0.48103	640.980	11.47	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
R186	On 07/02/2013	Bond Future	8.50	Call	10,682.27000		10.68227	11,340.16000	11.34016	10,682.270	11.91	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	0.07000		0.00007	0.05000	0.00005	0.070	11.91	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Call	11,129.10000		11.12910	11,787.00000	11.78700	11,129.100	11.91	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	0.03000		0.00003	0.02000	0.00002	0.030	11.91	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	9,053.61000		9.05361	9,711.32000	9.71132	9,053.610	11.91	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	0.67000		0.00067	0.47000	0.00047	0.670	11.91	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future			7.44145		129.84529	7.37482	130.51143		11.62	584,303,805.00	4,500	8,350.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,895.33000		2.89533	3,246.41000	3.24641	2,895.330	11.70	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	3,409.27000		3.40927	3,094.21000	3.09421	3,409.270	11.70	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	2,943.45000		2.94345	3,297.89000	3.29789	2,943.450	11.70	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	3,357.27000		3.35727	3,045.57000	3.04557	3,357.270	11.70	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	2,992.02000		2.99202	3,349.82000	3.34982	2,992.020	11.71	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	3,305.83000		3.30583	2,997.49000	2.99749	3,305.830	11.71	0.00	0	0.00
R186	On 02/05/2013	Bond Future	6.75	Call	791.65000		0.79165	938.66000	0.93866	791.650	11.47	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	7,949.93000		7.94993	7,430.80000	7.43080	7,949.930	11.47	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.58704		128.04122	7.51561	128.72547		12.28	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,601.89000		8.60189	9,071.84000	9.07184	8,601.890	12.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,387.92000		3.38792	3,173.62000	3.17362	3,387.920	12.66	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,660.46000		8.66046	9,131.96000	9.13196	8,660.460	12.67	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,356.67000		3.35667	3,143.92000	3.14392	3,356.670	12.67	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	12,289.16000		12.28916	12,840.57000	12.84057	12,289.160	12.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,850.51000		1.85051	1,717.67000	1.71767	1,850.510	12.87	0.00	0	130.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,543.46000		8.54346	9,011.87000	9.01187	8,543.460	12.65	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,419.41000		3.41941	3,203.57000	3.20357	3,419.410	12.65	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 07/02/2013	Bond Future			217.39332		217.39332	217.37420	217.37420			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,403.32000		4.40332	4,384.20000	4.38420	4,403.320		0.00	0	0.00
R189	On 07/02/2013	Bond Future	212.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Call	4,393.32000		4.39332	4,374.20000	4.37420	4,393.320		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Call	4,383.32000		4.38332	4,364.20000	4.36420	4,383.320		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 07/02/2013	Bond Future			286.81516		286.81516	286.79046	286.79046			0.00	0	2,633.00
R197	On 07/02/2013	Bond Future	278.99	Call	7,825.16000		7.82516	7,800.46000	7.80046	7,825.160		0.00	0	0.00
R197	On 07/02/2013	Bond Future	278.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Call	7,815.16000		7.81516	7,790.46000	7.79046	7,815.160		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Call	7,805.16000		7.80516	7,780.46000	7.78046	7,805.160		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future			290.44381		290.44381	290.41971	290.41971			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,053.81000		8.05381	8,029.71000	8.02971	8,053.810		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	8,043.81000		8.04381	8,019.71000	8.01971	8,043.810		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	8,033.81000		8.03381	8,009.71000	8.00971	8,033.810		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 07/02/2013	Bond Future			5.13418		107.58150	5.09830	107.64688		1.24	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	18.75000		0.01875	32.59000	0.03259	18.750	1.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/02/2013	Bond Future	4.98	Put	300.07000	0.30007	248.53000	0.24853	300.070	1.24	0.00	0	0.00	
R201	On 07/02/2013	Bond Future	5.60	Call	844.12000	0.84412	909.47000	0.90947	844.120	1.31	0.00	0	0.00	
R201	On 07/02/2013	Bond Future	5.60	Put	0.08000	0.00008	0.05000	0.00005	0.080	1.31	0.00	0	0.00	
R201	On 07/02/2013	Bond Future	6.20	Call	1,918.29000	1.91829	1,983.67000	1.98367	1,918.290	1.36	0.00	0	0.00	
R201	On 07/02/2013	Bond Future	6.20	Put	0.00000	0.00000	0.00000	0.00000	0.000	1.36	0.00	0	0.00	
R201	On 07/02/2013	Bond Future	6.25	Call	2,007.16000	2.00716	2,072.54000	2.07254	2,007.160	1.36	0.00	0	0.00	
R201	On 07/02/2013	Bond Future	6.25	Put	0.00000	0.00000	0.00000	0.00000	0.000	1.36	0.00	0	0.00	
R201	On 07/02/2013	Bond Future	6.30	Call	2,095.93000	2.09593	2,161.31000	2.16131	2,095.930	1.36	0.00	0	0.00	
R201	On 07/02/2013	Bond Future	6.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	1.36	0.00	0	0.00	
R201	On 02/05/2013	Bond Future			5.11136	108.88392	5.06987	108.95027		1.06	0.00	0	4.00	
R201	On 02/05/2013	Bond Future	4.05	Call	0.19000	0.00019	0.30000	0.00030	0.190	0.99	0.00	0	0.00	
R201	On 02/05/2013	Bond Future	4.05	Put	1,715.52000	1.71552	1,649.28000	1.64928	1,715.520	0.99	0.00	0	0.00	
R201	On 02/05/2013	Bond Future	4.06	Call	0.21000	0.00021	0.33000	0.00033	0.210	0.99	0.00	0	0.00	
R201	On 02/05/2013	Bond Future	4.06	Put	1,699.20000	1.69920	1,632.97000	1.63297	1,699.200	0.99	0.00	0	0.00	
R201	On 02/05/2013	Bond Future	4.04	Call	0.17000	0.00017	0.27000	0.00027	0.170	0.99	0.00	0	0.00	
R201	On 02/05/2013	Bond Future	4.04	Put	1,731.83000	1.73183	1,665.58000	1.66558	1,731.830	0.99	0.00	0	0.00	
R201	On 07/11/2013	Bond Future			5.02095	107.39916	4.95897	107.46714		0.89	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.80	Call	228.03000	0.22803	256.04000	0.25604	228.030	0.88	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.80	Put	470.65000	0.47065	430.68000	0.43068	470.650	0.88	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.81	Call	232.30000	0.23230	260.65000	0.26065	232.300	0.88	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.81	Put	463.92000	0.46392	424.29000	0.42429	463.920	0.88	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.79	Call	223.83000	0.22383	251.49000	0.25149	223.830	0.88	0.00	0	0.00	
R201	On 07/11/2013	Bond Future	4.79	Put	477.45000	0.47745	437.13000	0.43713	477.450	0.88	0.00	0	0.00	
R201	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R201/R206	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R202	On 07/02/2013	Bond Future			214.51836	214.51836	215.16827	215.16827			0.00	0	50,656.00	
R202	On 07/02/2013	Bond Future	204.99	Call	9,528.36000	9.52836	10,178.27000	10.17827	9,528.360		0.00	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 07/02/2013	Bond Future	204.99	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Call	9,518.36000	9.51836	10,168.27000	10.16827	9,518.360			0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Call	9,508.36000	9.50836	10,158.27000	10.15827	9,508.360			0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future			217.23229	217.23229	217.89105	217.89105				0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	6,192.29000	6.19229	6,851.05000	6.85105	6,192.290			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	6,182.29000	6.18229	6,841.05000	6.84105	6,182.290			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000	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	6,172.29000	6.17229	6,831.05000	6.83105	6,172.290			0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 07/02/2013	Bond Future			5.84201	112.97559	5.79197	113.18605			3.97	0.00	0	19,398.00
R203	On 07/02/2013	Bond Future	5.54	Call	28.17000	0.02817	53.44000	0.05344	28.170		3.94	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	1,305.90000	1.30590	1,120.71000	1.12071	1,305.900		3.94	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,164.29000	1.16429	1,361.00000	1.36100	1,164.290		4.07	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	45.51000	0.04551	31.76000	0.03176	45.510		4.07	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,518.95000	2.51895	2,729.15000	2.72915	2,518.950		4.17	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	0.79000	0.00079	0.53000	0.00053	0.790		4.17	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,925.70000	2.92570	3,136.11000	3.13611	2,925.700		4.19	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	0.17000	0.00017	0.12000	0.00012	0.170		4.19	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	3,331.04000	3.33104	3,541.49000	3.54149	3,331.040		4.22	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	0.03000	0.00003	0.02000	0.00002	0.030		4.22	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	4,496.28000	4.49628	4,706.74000	4.70674	4,496.280		4.24	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	0.00000	0.00000	0.00000	0.00000	0.000		4.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 07/02/2013	Bond Future	7.15	Call	5,330.34000		5.33034	5,540.80000	5.54080	5,330.340	4.24	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	0.00000		0.00000	0.00000	0.00000	0.000	4.24	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,722.46000		2.72246	2,932.79000	2.93279	2,722.460	4.18	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	0.38000		0.00038	0.25000	0.00025	0.380	4.18	0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.87530		110.18690	5.82208	110.40010		3.98	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	964.56000		0.96456	1,084.26000	1.08426	964.560	4.02	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	865.78000		0.86578	772.28000	0.77228	865.780	4.02	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	985.65000		0.98565	1,106.81000	1.10681	985.650	4.02	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	846.91000		0.84691	754.87000	0.75487	846.910	4.02	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	943.73000		0.94373	1,061.96000	1.06196	943.730	4.01	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	884.93000		0.88493	789.96000	0.78996	884.930	4.01	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.96600		109.04451	5.90438	109.26334		3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	106,814.99000		106.81499	107,033.82000	107.03382	106,814.990	4.06	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	4.06	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,515.48000		1.51548	1,633.51000	1.63351	1,515.480	3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,430.40000		1.43040	1,329.60000	1.32960	1,430.400	3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,533.73000		1.53373	1,652.60000	1.65260	1,533.730	3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,413.22000		1.41322	1,313.26000	1.31326	1,413.220	3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,552.50000		1.55250	1,672.20000	1.67220	1,552.500	3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,396.58000		1.39658	1,297.45000	1.29745	1,396.580	3.82	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,054.74000		1.05474	1,149.18000	1.14918	1,054.740	3.79	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,967.43000		1.96743	1,843.04000	1.84304	1,967.430	3.79	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 07/02/2013	Bond Future			6.09739		110.40314	6.04748	110.65975		5.46	0.00	0	16,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	5,918.08000		5.91808	6,174.69000	6.17469	5,918.080	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/02/2013	Bond Future	7.45	Call	6,681.76000		6.68176	6,938.37000	6.93837	6,681.760	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	9,023.89000		9.02389	9,280.50000	9.28050	9,023.890	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	9,254.45000		9.25445	9,511.06000	9.51106	9,254.450	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	9,484.37000		9.48437	9,740.98000	9.74098	9,484.370	5.82	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.82	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.13867		111.73975	6.08618	111.99962		5.43	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,708.08000		1.70808	1,875.18000	1.87518	1,708.080	5.53	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	914.08000		0.91408	821.31000	0.82131	914.080	5.53	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,737.93000		1.73793	1,906.51000	1.90651	1,737.930	5.53	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	894.95000		0.89495	803.66000	0.80366	894.950	5.53	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,678.50000		1.67850	1,844.11000	1.84411	1,678.500	5.52	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	933.51000		0.93351	839.25000	0.83925	933.510	5.52	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.24384		110.71607	6.18481	110.98290		5.33	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,220.25000		2.22025	2,367.64000	2.36764	2,220.250	5.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,967.13000		1.96713	1,847.69000	1.84769	1,967.130	5.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,244.44000		2.24444	2,392.73000	2.39273	2,244.440	5.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,946.32000		1.94632	1,827.78000	1.82778	1,946.320	5.35	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,224.43000		4.22443	4,427.22000	4.42722	4,224.430	5.57	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	876.60000		0.87660	812.56000	0.81256	876.600	5.57	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,196.21000		2.19621	2,342.68000	2.34268	2,196.210	5.34	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,988.11000		1.98811	1,867.75000	1.86775	1,988.110	5.34	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 07/02/2013	Bond Future			5.16594		102.65080	5.12942	102.68388		0.51		0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	0.00000		0.00000	0.01000	0.00001	0.000	0.49		0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	368.56000		0.36856	335.49000	0.33549	368.560	0.49		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	3.25000		0.00325	7.22000	0.00722	3.250	0.51		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	153.66000		0.15366	124.55000	0.12455	153.660	0.51		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	706.05000		0.70605	739.13000	0.73913	706.050	0.57		0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.57		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	750.81000		0.75081	783.89000	0.78389	750.810	0.57		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.57		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Call	795.55000		0.79555	828.63000	0.82863	795.550	0.57		0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.57		0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.13567		103.89353	5.08630	103.92718		0.43		0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.40		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,194.71000		1.19471	1,161.06000	1.16106	1,194.710	0.40		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	0.40		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,187.76000		1.18776	1,154.11000	1.15411	1,187.760	0.40		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.40		0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,201.66000		1.20166	1,168.01000	1.16801	1,201.660	0.40		0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.58042		102.92338	4.38845	102.95776		0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	29.76000		0.02976	43.55000	0.04355	29.760	0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	79.98000		0.07998	59.39000	0.05939	79.980	0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	30.39000		0.03039	44.37000	0.04437	30.390	0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	78.82000		0.07882	58.42000	0.05842	78.820	0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	29.14000		0.02914	42.75000	0.04275	29.140	0.14		0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	81.16000		0.08116	60.39000	0.06039	81.160	0.14		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



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 07/02/2013	Bond Future			6.34330		105.57036	6.29351	105.85477		6.56	0.00	0	4,309.00
R207	On 07/02/2013	Bond Future	7.66	Call	7,189.97000		7.18997	7,474.38000	7.47438	7,189.970	6.95	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.95	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	7,918.25000		7.91825	8,202.66000	8.20266	7,918.250	6.95	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.95	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	9,962.43000		9.96243	10,246.84000	10.24684	9,962.430	6.95	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.95	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	10,214.19000		10.21419	10,498.60000	10.49860	10,214.190	6.95	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.95	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	10,465.13000		10.46513	10,749.54000	10.74954	10,465.130	6.95	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.95	0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.39077		106.84847	6.33876	107.13647		6.81	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,684.89000		1.68489	1,852.73000	1.85273	1,684.890	6.87	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,358.08000		1.35808	1,237.92000	1.23792	1,358.080	6.87	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,714.73000		1.71473	1,884.19000	1.88419	1,714.730	6.88	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,332.87000		1.33287	1,214.33000	1.21433	1,332.870	6.88	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,655.35000		1.65535	1,821.55000	1.82155	1,655.350	6.87	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,383.63000		1.38363	1,261.83000	1.26183	1,383.630	6.87	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.50568		106.08641	6.44818	106.38213		6.86	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	3,115.00000		3.11500	3,291.43000	3.29143	3,115.000	6.93	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	2,123.17000		2.12317	2,003.88000	2.00388	2,123.170	6.93	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	3,144.37000		3.14437	3,321.70000	3.32170	3,144.370	6.94	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	2,101.82000		2.10182	1,983.43000	1.98343	2,101.820	6.94	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	3,085.75000		3.08575	3,261.29000	3.26129	3,085.750	6.93	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	2,144.68000		2.14468	2,024.50000	2.02450	2,144.680	6.93	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 07/02/2013	Bond Future			6.48808		104.12771	6.43328	104.47396		7.61		0.00	0	19,911.00
R208	On 07/02/2013	Bond Future	8.00	Call	9,003.74000		9.00374	9,349.99000	9.34999	9,003.740	8.07		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.07		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	9,284.19000		9.28419	9,630.44000	9.63044	9,284.190	8.07		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.07		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	13,524.88000		13.52488	13,871.13000	13.87113	13,524.880	8.07		0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.07		0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	12.07000		0.01207	26.38000	0.02638	12.070	7.46		0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	3,147.87000		3.14787	2,815.93000	2.81593	3,147.870	7.46		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Call	7,757.07000		7.75707	8,103.32000	8.10332	7,757.070	8.07		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.07		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	8,155.99000		8.15599	8,502.24000	8.50224	8,155.990	8.07		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.07		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	8,722.23000		8.72223	9,068.48000	9.06848	8,722.230	8.07		0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.07		0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.53314		101.99537	6.47621	102.34599		8.05	229,489,582.50	2,250		2,297.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,121.37000		2.12137	2,338.78000	2.33878	2,121.370	8.12		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	1,345.43000		1.34543	1,212.22000	1.21222	1,345.430	8.12		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	2,051.71000		2.05171	2,265.30000	2.26530	2,051.710	8.11		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	1,397.61000		1.39761	1,260.58000	1.26058	1,397.610	8.11		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,086.39000		2.08639	2,301.90000	2.30190	2,086.390	8.12		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	1,371.34000		1.37134	1,236.23000	1.23623	1,371.340	8.12		0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.64500		101.39234	6.58289	101.75233		8.26		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,498.47000		3.49847	3,710.33000	3.71033	3,498.470	8.41		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,549.73000		2.54973	2,401.60000	2.40160	2,549.730	8.41		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,033.37000		6.03337	6,309.22000	6.30922	6,033.370	8.72		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
R208	On 07/11/2013	Bond Future	7.50	Put	1,234.30000		1.23430	1,150.16000	1.15016	1,234.300	8.72	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,434.72000		3.43472	3,644.45000	3.64445	3,434.720	8.40	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,600.39000		2.60039	2,450.13000	2.45013	2,600.390	8.40	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,466.52000		3.46652	3,677.32000	3.67732	3,466.520	8.40	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,574.96000		2.57496	2,425.77000	2.42577	2,574.960	8.40	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 07/02/2013	Bond Future			8.19061		82.31357	8.14115	82.74492		15.00	0.00	0	8,087.00
R209	On 07/02/2013	Bond Future	8.63	Call	3,746.27000		3.74627	4,163.51000	4.16351	3,746.270	15.33	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	67.09000		0.06709	52.98000	0.05298	67.090	15.33	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	5,279.05000		5.27905	5,707.90000	5.70790	5,279.050	15.43	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	12.15000		0.01215	9.65000	0.00965	12.150	15.43	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	6,198.44000		6.19844	6,629.06000	6.62906	6,198.440	15.49	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	3.75000		0.00375	3.02000	0.00302	3.750	15.49	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	7,030.39000		7.03039	7,461.54000	7.46154	7,030.390	15.51	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	1.13000		0.00113	0.93000	0.00093	1.130	15.51	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	7,329.74000		7.32974	7,760.97000	7.76097	7,329.740	15.51	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	0.71000		0.00071	0.59000	0.00059	0.710	15.51	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	6,578.13000		6.57813	7,009.06000	7.00906	6,578.130	15.51	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	2.22000		0.00222	1.80000	0.00180	2.220	15.51	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	6,955.28000		6.95528	7,386.40000	7.38640	6,955.280	15.51	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	1.27000		0.00127	1.04000	0.00104	1.270	15.51	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.25209		80.16843	8.20138	80.60517		16.67	0.00	0	97.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,866.67000		1.86667	2,059.68000	2.05968	1,866.670	16.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R209	On 02/05/2013	Bond Future	8.01	Put	3,985.44000		3.98544	3,741.71000	3.74171	3,985.440	16.68		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,800.14000		1.80014	1,988.76000	1.98876	1,800.140	16.67		0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	4,097.82000		4.09782	3,849.70000	3.84970	4,097.820	16.67		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,832.98000		1.83298	2,023.78000	2.02378	1,832.980	16.67		0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	4,041.13000		4.04113	3,795.19000	3.79519	4,041.130	16.67		0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.39646		79.21921	8.34286	79.66773		19.29		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,241.60000		7.24160	7,536.13000	7.53613	7,241.600	19.76		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,909.90000		3.90990	3,755.91000	3.75591	3,909.900	19.76		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,565.33000		10.56533	10,917.52000	10.91752	10,565.330	20.14		0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,146.27000		2.14627	2,049.94000	2.04994	2,146.270	20.14		0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	7,149.91000		7.14991	7,442.51000	7.44251	7,149.910	19.74		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,974.25000		3.97425	3,818.33000	3.81833	3,974.250	19.74		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	7,195.71000		7.19571	7,489.27000	7.48927	7,195.710	19.75		0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,941.97000		3.94197	3,787.01000	3.78701	3,941.970	19.75		0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 07/02/2013	Bond Future			166.21239		166.21239	166.19601	166.19601				0.00	0	1,237.00
R210	On 07/02/2013	Bond Future	156.99	Call	9,222.39000		9.22239	9,206.01000	9.20601	9,222.390			0.00	0	0.00
R210	On 07/02/2013	Bond Future	156.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Call	9,212.39000		9.21239	9,196.01000	9.19601	9,212.390			0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Call	9,202.39000		9.20239	9,186.01000	9.18601	9,202.390			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 07/02/2013	Bond Future	157.01	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future			166.45796	166.45796	166.44188	166.44188				0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	5,317.96000	5.31796	5,301.88000	5.30188	5,317.960			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000	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	5,307.96000	5.30796	5,291.88000	5.29188	5,307.960			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000	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	5,297.96000	5.29796	5,281.88000	5.28188	5,297.960			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R211	On 07/02/2013	Bond Future			126.55126	126.55126	126.49540	126.49540				0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	3,561.26000	3.56126	3,505.40000	3.50540	3,561.260			0.00	0	0.00
R211	On 07/02/2013	Bond Future	122.99	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Call	3,551.26000	3.55126	3,495.40000	3.49540	3,551.260			0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Call	3,541.26000	3.54126	3,485.40000	3.48540	3,541.260			0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future			128.15228	128.15228	128.09617	128.09617				0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,462.28000	2.46228	2,406.17000	2.40617	2,462.280			0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	2,452.28000	2.45228	2,396.17000	2.39617	2,452.280			0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	2,442.28000	2.44228	2,386.17000	2.38617	2,442.280			0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R212	On 07/02/2013	Bond Future			132.72284	132.72284	133.03436	133.03436				0.00	0	10,659.00
R212	On 07/02/2013	Bond Future	128.99	Call	3,732.84000	3.73284	4,044.36000	4.04436	3,732.840			0.00	0	0.00
R212	On 07/02/2013	Bond Future	128.99	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On 07/02/2013	Bond Future	129.00	Call	3,722.84000		3.72284	4,034.36000	4.03436	3,722.840		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Call	3,712.84000		3.71284	4,024.36000	4.02436	3,712.840		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future			134.40192		134.40192	134.71796	134.71796			672,009,600.00	5,000	7,511.00
R212	On 02/05/2013	Bond Future	131.09	Call	3,311.92000		3.31192	3,627.96000	3.62796	3,311.920		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	3,301.92000		3.30192	3,617.96000	3.61796	3,301.920		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	3,291.92000		3.29192	3,607.96000	3.60796	3,291.920		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 07/02/2013	Bond Future			7.91094		94.50983	7.86651	94.90742		14.67	0.00	0	10,414.00
R213	On 07/02/2013	Bond Future	8.90	Call	8,238.54000		8.23854	8,636.07000	8.63607	8,238.540	15.15	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	0.79000		0.00079	0.73000	0.00073	0.790	15.15	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	8,625.26000		8.62526	9,022.82000	9.02282	8,625.260	15.15	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	0.45000		0.00045	0.42000	0.00042	0.450	15.15	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	9,009.45000		9.00945	9,407.03000	9.40703	9,009.450	15.15	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	0.25000		0.00025	0.24000	0.00024	0.250	15.15	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	9,391.09000		9.39109	9,788.68000	9.78868	9,391.090	15.15	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	0.14000		0.00014	0.14000	0.00014	0.140	15.15	0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.97131		92.11981	7.92571	92.52237		15.71	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,552.21000		2.55221	2,758.77000	2.75877	2,552.210	15.78	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	3,539.41000		3.53941	3,343.41000	3.34341	3,539.410	15.78	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,473.43000		2.47343	2,676.17000	2.67617	2,473.430	15.77	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3,639.65000		3.63965	3,439.83000	3.43983	3,639.650	15.77	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,512.64000		2.51264	2,717.29000	2.71729	2,512.640	15.77	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	3,589.29000		3.58929	3,391.38000	3.39138	3,589.290	15.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/11/2013	Bond Future			8.11734		91.10538	8.06899	91.51874		16.67	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,649.86000		7.64986	7,928.38000	7.92838	7,649.860	17.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,589.54000		3.58954	3,454.70000	3.45470	3,589.540	17.09	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,552.00000		7.55200	7,828.73000	7.82873	7,552.000	17.07	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,651.28000		3.65128	3,514.65000	3.51465	3,651.280	17.07	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,600.88000		7.60088	7,878.50000	7.87850	7,600.880	17.08	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,620.30000		3.62030	3,484.56000	3.48456	3,620.300	17.08	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 07/02/2013	Bond Future			8.22552		84.16746	8.18609	84.53136		16.28	0.00	0	1,714.00
R214	On 07/02/2013	Bond Future	8.59	Call	3,388.68000		3.38868	3,732.50000	3.73250	3,388.680	16.60	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	148.07000		0.14807	127.99000	0.12799	148.070	16.60	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	3,464.95000		3.46495	3,810.12000	3.81012	3,464.950	16.60	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	138.46000		0.13846	119.73000	0.11973	138.460	16.60	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	3,541.60000		3.54160	3,888.03000	3.88803	3,541.600	16.61	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	129.40000		0.12940	111.93000	0.11193	129.400	16.61	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			1.46260		1.46260	1.44890	1.44890		12.80	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,728.36450		0.17284	1,592.02220	0.15920	1,728.365	14.06	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	2.36450		0.00024	3.02220	0.00030	2.364	14.06	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,629.09770		0.16291	1,492.90600	0.14929	1,629.098	13.77	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	3.09770		0.00031	3.90600	0.00039	3.098	13.77	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,530.36920		0.15304	1,394.67840	0.13947	1,530.369	13.63	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	4.36920		0.00044	5.67840	0.00057	4.369	13.63	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.47420		1.47420	1.46040	1.46040		13.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	999.67180		0.09997	891.48540	0.08915	999.672	13.01	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	157.67180		0.01577	187.48540	0.01875	157.672	13.01	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	925.75030		0.09258	821.37510	0.08214	925.750	13.01	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	183.75030		0.01838	217.37510	0.02174	183.750	13.01	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	857.94880		0.08579	758.47230	0.07585	857.949	13.11	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	215.94880		0.02159	254.47230	0.02545	215.949	13.11	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>2,096,883,266.25</b>	<b>118,994</b>	<b>1 533 773.00</b>	

### j-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		11.71141	99.94188	11.68243			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		23.37753	108.85858	23.32147			0.00	0	4,005,000.00
AA04	On 22/03/2017	Spot Bond			100.00011		9.46098	100.00011	9.43755			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			111.70673		11.77849	111.70673	11.74964			0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.63261		0.01871	100.63261	0.01867			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.64155		0.00762	100.64155	0.00760			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		46.32619	8.00000	46.31615			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			101.73855		10.30967	101.73855	10.28627			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			105.29362		25.15958	105.29362	25.10086			18,531,677,120.00	176,000	14,886,000.00
AB07	On 07/03/2014	Spot Bond			105.62267		47.67122	105.62267	47.55967			0.00	0	12,600,000.00
AB08	On 03/05/2017	Spot Bond			100.96284		11.29676	100.96284	11.26915			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			111.66393		13.46790	111.66393	13.43494			0.00	0	5,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCL1	On 22/09/2013	Spot Bond	100.00003	59.73531	100.00003	59.54468			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	78.10853	215.58145	77.77084			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	29.58729	134.94825	29.49709			0.00	0	78,000.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	2.61395	269.82094	2.60171			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	22.52323	100.53123	22.46840			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	40.96977	100.25380	40.86809		1,604,060,800,000.00	16,000,000	4,000,000.00	
ABFN06	On 17/03/2016	Spot Bond	100.10451	12.79711	100.10451	12.76539			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	8.26208	100.10764	8.24161			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	7.79999	100.11256	7.78066			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	7.86348	100.11573	7.84399			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	27.63448	113.03853	27.56616			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	22.15981	102.88112	22.10352			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	33.84630	106.71879	33.76644		12,379,379,640.00	116,000	116,000.00	
ABL11B	On 29/09/2014	Spot Bond	101.43096	28.67589	101.43096	28.60397			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	22.47150	100.69530	22.41551			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	11.06457	101.53927	11.03679			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	15.49518	101.47729	15.45630			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	9.33355	101.61005	9.31011			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL7	On 18/02/2013	Spot Bond	104.93328	105.76855	104.93328	105.48180			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	67.18374	108.48706	67.02308		5,315,865,940.00		49,000	1,349,000.00
ABL8B	On 19/09/2013	Spot Bond	101.57306	61.25428	101.57306	61.05614			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	102.95175	100.00000	102.68572			0.00	0	0.00
ABLC04	On 15/02/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.57314	100.75539	100.57314	100.49088			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	78.13874	215.26681	77.80128			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	40.41889	133.33110	40.29672			0.00	0	55,000.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	21.52022	122.14204	21.45922			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	8.98457	113.35700	8.96048			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	16.21158	123.70523	16.16851			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	16.40477	102.18114	16.36335			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	10.72744	99.83242	10.70091			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	10.78298	99.82309	10.75632			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	11.31205	99.81405	11.28409			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.08692	106.48741	5.07397			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	21.18866	100.00000	21.13619			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN05	On 18/04/2021	Spot Bond	165.75435	3.69985	165.75435	3.68685			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	12.55450	157.68318	12.51191			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	2.99417	170.05600	2.98347			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	130.42772	143.83197	129.94944			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.51091	172.68858	3.49822			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	78.11238	215.54135	77.77472			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	78.10798	215.58717	77.77029			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	91.03580	100.00000	90.82260			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	6.72457	71.58015	6.71466			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	6.72457	71.58015	6.71466			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	97.27981	100.36979	97.03579			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	12.16884	84.61000	12.14842			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	18.83145	92.57000	18.79767			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	10.80117	100.05362	10.77442			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	16.78118	95.34000	16.75042			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	31.39849	100.00000	31.33892			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	15.66548	94.00000	15.63706			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	14.67278	94.99000	14.64596			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN45	On 23/02/2016	Spot Bond	89.20000	30.86582	89.20000	30.81105			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	29.43415	90.02000	29.38141			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	8.76120	101.37010	8.73924			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	8.61916	101.21709	8.59759			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	28.14557	89.83000	28.09523			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	20.14148	136.93312	20.08385			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	23.71736	102.86000	23.67144			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	24.16777	96.69000	24.12215			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	23.22567	96.61000	23.18186			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	22.85033	96.38000	22.80729			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	9.16067	99.94804	9.13800			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	23.16800	121.81240	23.10720			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	72.81439	104.20000	72.67114			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	9.10197	101.30453	9.07916			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	20.67809	93.54000	20.63998			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	19.62976	92.85000	19.59378			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	1.92788	103.39542	1.92246			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN62	On 31/03/2028	Spot Bond	149.61017	2.51925	149.61017	2.51153				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.14683	196.08295	2.13879				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	16.30851	95.40000	16.27836				0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	68.42716	107.27000	68.28983				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	16.17291	94.09000	16.14298				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	8.19654	100.00000	8.13306				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	12.92269	114.69202	12.89037				9,863,513,720.00	86,000	5,086,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	23.26265	105.76936	23.20815				11,000,013,440.00	104,000	4,804,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	9.33449	102.79126	9.31324				13,054,490,020.00	127,000	19,827,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	11.91185	101.48825	11.88487				0.00	0	4,310,000.00
ABS9	On 17/03/2016	Spot Bond	110.44192	17.58551	110.44192	17.54283				0.00	0	2,105,000.00
ABSI1	On 11/06/2014	Spot Bond	125.04605	35.29866	125.04605	35.19738				0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	120.93185	4.00000	120.89393				0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	274.59193	2.57610	274.59193	2.56390				0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	123.88924	4.54039	123.88924	4.52759				0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	128.40915	2.39202	128.40915	2.38509				0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	99.53952	67.81391	99.53952	67.60303				0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	93.59525	100.06620	93.37013				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL019		On 20/06/2013	Spot Bond	100.07265	80.99699	100.07265	80.64616		0.00	0	0.00
ACL01U		On 30/06/2015	Spot Bond	100.00000	24.28382	100.00000	24.22369		0.00	0	0.00
ACL020		On 31/08/2013	Spot Bond	100.53957	62.59000	100.53957	62.38932		0.00	0	0.00
ACL024		On 20/04/2013	Spot Bond	101.66199	84.47290	101.66199	84.28137		0.00	0	0.00
ACL025		On 31/08/2013	Spot Bond	100.53957	62.59000	100.53957	62.38932		0.00	0	0.00
ACL026		On 08/05/2013	Spot Bond	101.42690	98.11886	101.42690	97.60892		0.00	0	0.00
ACL027		On 20/05/2013	Spot Bond	102.82057	86.04487	102.82057	85.86061		0.00	0	0.00
ACL028		On 15/09/2015	Spot Bond	111.03772	25.59382	111.03772	25.53145		0.00	0	0.00
ACL029		On 20/08/2015	Spot Bond	100.83941	19.78405	100.83941	19.73577		0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond	100.86237	20.04725	100.86237	19.99831		0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	101.18756	23.77672	101.18756	23.71851		0.00	0	0.00
ACL039		On 20/09/2013	Spot Bond	100.06785	60.33356	100.06785	60.14090		0.00	0	0.00
ACL041		On 20/09/2013	Spot Bond	100.06721	60.28825	100.06721	60.09573		0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	100.81643	19.52079	100.81643	19.47315		0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	54.43317	8.29372	54.43317	8.28385		0.00	0	0.00
ACL053		On 29/01/2013	Spot Bond	100.00000	53.38750	100.00000	106.48327		0.00	0	0.00
ACL054		On 29/01/2013	Spot Bond	100.00000	53.38750	100.00000	106.48327		0.00	0	0.00
ACL068		On 22/02/2014	Spot Bond	100.61624	44.01395	100.61624	43.90674		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL070	On 31/12/2013	Spot Bond	99.86961	58.79309	99.86961	58.64768			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	19.09092	100.00000	19.05471			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	16.03064	100.00000	16.00023			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	16.03064	100.00000	16.00023			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	60.89249	100.07583	60.69803			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	17.23258	100.07969	17.18988			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	18.06761	100.08857	18.02283			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	16.86031	100.07573	16.81853			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	17.11185	100.07841	17.06944			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	17.22252	100.07959	17.17984			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	13.52080	103.08180	13.49029			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	13.52080	103.08180	13.49029			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	13.59028	103.10163	13.55961			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	16.65906	100.07361	16.61779			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	13.59028	103.10163	13.55961			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	13.45129	103.06198	13.42095			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	27.88792	79.64238	27.84319			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL089	On 20/12/2014	Spot Bond	100.07204	29.22944	100.07204	29.15700			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	60.22162	100.07100	60.07240			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	16.34547	99.94507	16.30502			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	60.22162	100.07100	60.07240			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	8.79478	100.07684	8.77299			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	8.62613	100.07933	8.60475			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	8.58048	100.08039	8.55922			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	8.35996	100.07826	8.33924			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	59.95385	100.06560	59.80529			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	9.33664	100.07361	9.31351			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	80.21883	101.31884	79.98323			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	10.24504	110.28658	10.21736			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	41.00508	100.06728	40.90348			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	51.96803	105.71996	51.84831			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	44.37072	100.99526	44.26228			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	7.36029	101.18059	7.34187			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	7.30695	102.01291	7.28853			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	9.54546	100.00000	9.52735			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL123	On 27/01/2014	Spot Bond	101.04786	54.46911	101.04786	54.33296			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.11901	100.00000	4.10985			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.29065	100.00000	5.27881			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	13.70623	72.59933	13.68575			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.18488	127.83552	3.17619			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.30723	127.87043	3.29820			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	8.12443	100.07569	8.10429			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	30.90298	100.62321	30.82770			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	30.90298	100.62321	30.82770			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	54.46911	101.04786	54.33296			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	30.50684	100.51806	30.43260			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	29.30762	100.07299	29.23500			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	29.25550	100.07235	29.18301			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	7.88778	101.33418	7.86802			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	11.89990	100.41093	11.87033			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	7.87685	101.33457	7.85711			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	9.41557	103.90444	9.39418			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL141	On 30/07/2017	Spot Bond	103.93140	9.45890	103.93140	103.93140	9.43741			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	29.25788	100.22094	100.22094	29.18529			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	11.95734	100.59173	100.59173	11.92757			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	11.38106	99.93469	99.93469	11.35290			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	8.15749	100.07603	100.07603	8.13728			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	67.38854	100.93686	100.93686	67.22027			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	40.78315	100.27790	100.27790	40.68191			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	40.64326	100.06196	100.06196	40.54256			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	10.24187	100.07446	100.07446	10.21649			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	44.69839	100.76536	100.76536	44.58937			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	20.91581	100.06587	100.06587	20.86398			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	20.75388	100.06402	100.06402	20.70247			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	21.06821	100.06760	100.06760	21.01601			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	10.22033	100.07424	100.07424	10.19500			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	9.84332	100.07047	100.07047	9.81893			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	20.94439	100.06619	100.06619	20.89249			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	21.04915	100.06739	100.06739	20.99700			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	13.49628	102.65284	102.65284	13.46542			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL162	On 20/09/2015	Spot Bond	100.06844	16.17608	100.06844	16.13600				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	20.99201	100.06674	20.93999				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	42.92478	100.09530	42.81839				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	21.19750	100.18292	21.14492				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	40.76028	100.06691	40.65929				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	10.31539	108.26890	10.29090				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	10.18802	100.07386	10.16278				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.55383	103.66222	4.54247				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	21.03963	100.06728	20.98750				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	21.05872	100.06735	21.00654				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	10.11216	100.07626	10.08711				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	8.46804	100.07891	8.44705				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	7.91885	100.07361	7.89922				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	60.41571	100.07223	60.22278				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	29.48027	100.07839	29.40722				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	21.51495	100.07574	21.46164				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	10.65073	100.08155	10.62433				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL182		On 20/06/2017	Spot Bond	100.07626	10.11216	100.07626	10.08711		0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	100.07944	8.52295	100.07944	8.50183		0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	100.07796	9.45574	100.07796	9.43230		0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	100.07839	8.04467	100.07839	8.02473		0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	100.07515	11.29820	100.07515	11.27020		0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	100.07965	8.26086	100.07965	8.24039		0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	100.08103	8.40406	100.08103	8.38323		0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	100.06425	59.83402	100.06425	59.64295		0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	100.06489	59.89450	100.06489	59.70325		0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	100.06989	16.00421	100.06989	15.96455		0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	100.07148	16.15515	100.07148	16.11512		0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	100.08134	8.35336	100.08134	8.33266		0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	100.08134	8.35336	100.08134	8.33266		0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	100.08737	11.24309	100.08737	11.21522		0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	100.07679	9.33625	100.07679	9.31311		0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	100.08652	11.15692	100.08652	11.12928		0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	100.08684	11.18924	100.08684	11.16151		0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	100.08737	11.24309	100.08737	11.21522		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL200	On 21/11/2016	Spot Bond	85.50175	6.64198	85.50175	6.62893				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	8.54077	100.08315	8.51960				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	8.54077	100.08315	8.51960				0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	91.36372	103.67806	91.14776				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.18979	100.00000	4.17964				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	30.60852	100.56844	30.53399				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	31.28481	100.63477	31.20860				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	31.73547	100.67892	31.65812				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	14.72346	101.20949	14.68661				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	15.38884	101.34649	15.35028				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	16.27393	101.52904	16.23308				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	11.42791	108.27946	11.40062				0.00	0	4,305,000.00
AIR02	On 30/04/2023	Spot Bond	124.59492	11.94701	124.59492	11.91526			6,478,935,840,000.00	52,000,000		107,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	30.24628	100.00000	30.17139				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	18.74724	115.64616	18.70003			2,315,351,769,360.00	20,021,000		14,319,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	28.91399	100.00000	28.84238				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.32197	100.00000	14.29009				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.18389	154.79211	4.16987			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	39.94133	129.92747	39.83282			0.00	0	28,000.00
ANG02	On 11/10/2013	Spot Bond	101.15622	84.18669	101.15622	83.99085			0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	10.68078	99.92565	10.65435			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	12.29603	112.23984	12.26597			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	19.15820	101.18527	19.11025			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	8.82936	101.23711	8.80725			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	58.28336	100.00000	58.13903			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	21.61818	114.82122	21.56436		6,085,524,660.00	53,000	53,000.00	
BAW3	On 02/10/2017	Spot Bond	99.81750	9.69911	99.81750	9.67514			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	61.47788	100.11329	61.28149			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	65.56037	103.73691	65.40920			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	28.36722	99.83571	28.29707			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	33.21954	105.24488	33.14246			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	13.35584	111.52726	13.32336			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	45.66048	100.88946	45.54898			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	17.62229	104.32215	17.57698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA02	On 30/06/2013	Spot Bond	99.81811	78.41266	99.81811	78.08907				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	19.95725	102.00706	19.90694				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	19.94304	101.95171	19.89280				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	14.05425	99.81798	14.01949				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	19.85859	101.94160	19.80855				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	13.29579	104.59763	13.26151				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	19.22598	99.81335	19.17845				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	19.22598	99.81335	19.17845				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	16.23218	99.81340	16.19205				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	16.76517	101.35805	16.72316				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	17.63097	102.22265	17.58644				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	19.95725	102.00706	19.90694				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	16.98249	102.70168	16.93942				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	11.66459	102.35327	11.63510				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	13.74166	99.82359	13.70769				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	13.74300	99.81671	13.70902				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	13.74300	99.81671	13.70902				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA20	On 30/09/2014	Spot Bond	99.82722	30.25852	99.82722	30.18371			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	91.58857	99.86832	91.37432			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	18.57818	97.82330	18.53307			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	12.83784	103.70924	12.80501			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	14.10571	99.79214	14.07085			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	12.15446	100.04409	12.12435			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.56191	99.77076	1.55805			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	11.86175	92.33087	11.83441			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	58.44690	99.87024	58.26058			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	17.74501	99.83486	17.70113			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	9.41764	99.06007	9.39452			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.63952	99.81958	0.63793			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	20.60895	104.16088	20.55602			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	18.78328	103.97505	18.73512			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	16.19703	106.00425	16.15478			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	13.95575	99.75847	13.92126			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.26318	99.75846	0.26253			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	6.60385	100.00000	6.59133			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.08334	100.00000	20.03360			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.27809	100.00000	18.23283			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.28278	100.00000	11.25483			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.29190	100.00000	11.26362			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.64141	100.00000	13.60763			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.82005	100.00000	11.79078			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	94.90360	100.20198	94.66942			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	30.41257	102.32067	30.33570			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	18.83891	102.37811	18.79127			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	50.00006	100.00000	50.00005			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126		149,600,000,000,000.00	496,000,000	600,000,000.00	
BD0202	On 31/12/2018	Spot Bond	169.54509	1.96876	169.54509	1.96209			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	9.70599	150.32167	9.68163			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	11.21874	150.48996	11.19055			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	9.76571	105.72100	9.74297			0.00	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	46.30201	101.02420	46.18881			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	82.60270	101.68745	82.35278			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	44.38076	100.66680	44.27261			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	43.92276	100.64029	43.81574			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	82.37946	104.00756	82.12645			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	67.15826	100.90417	66.99425			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	91.54791	101.68177	91.33043			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	8.10874	100.33377	8.08860			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	28.99922	100.06919	28.92737			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	39.97848	100.00000	39.88163			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	71.47973	100.00000	71.34662			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	11.63792	101.11913	11.60880			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	11.68403	101.12772	11.65479			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	11.82230	101.15348	11.79273			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	12.28282	101.23934	12.25207			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	12.74271	101.32517	12.71078			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	14.02707	101.56516	13.99184			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.60769	100.00000	5.59380			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A1	On 30/10/2016	Spot Bond	100.93890	10.16205	100.93890	10.13722			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	10.48405	100.99127	10.45842			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	10.62196	101.01372	10.59599			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	10.66792	101.02120	10.64184			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	11.21896	101.11093	11.19152			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	11.95241	101.23048	11.92314			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	4.38739	100.00000	4.37676			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	4.38739	100.00000	4.37676			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	9.36074	100.10441	9.33754			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	9.96000	100.11338	9.93531			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	10.12342	100.11583	10.09833			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	13.91339	107.76177	13.88030			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	10.61365	100.12316	10.58734			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	11.48503	100.13609	11.45656			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.51759	100.00000	2.51135			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.51759	100.00000	2.51135			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	37.91590	110.26280	37.82553		16,098,368,800.00	146,000	4,282,000.00	

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	9.02283	100.53667	9.00086			0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	99.53343	50.11696	99.53343	50.11695			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	70.97303	96.69296	70.84161			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	99.39485	98.12945	99.39485	97.86793			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	99.18162	94.35914	99.18162	94.11782			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	16.11745	100.49749	16.07823			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.47727	100.00000	7.45916			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	7.85800	100.60117	7.83887			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	16.13856	100.49926	16.09929			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	16.48678	100.52855	16.44666			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	17.11962	100.58172	17.07793			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	100.80214	19.75215	100.80214	19.70396			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	15.31204	101.17004	15.27455			0.00	0	0.00
BMWF03	On 15/06/2013	Spot Bond	100.10916	82.61197	100.10916	82.24610			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	83.22038	100.17136	82.97013			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	60.35550	100.07370	60.20595			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	78.09844	100.27042	77.94035			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	8.70527	100.00000	8.68370			0.00	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	32.69132	112.83919	32.61062			6,093,316,260.00	54,000	3,854,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	17.15700	121.22515	17.11214			4,000,429,950.00	33,000	33,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	13.04070	101.55684	14.93583			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	44.05463	100.95576	43.94700			80,764,608,000.00	800,000	200,000.00
CBL11	On 06/05/2016	Spot Bond	108.79348	17.11263	108.79348	17.07162			7,411,011,857,600.00	68,120,000	25,720,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	15.36636	109.29382	15.32939			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	9.77192	101.38676	9.74795			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	10.81769	110.62195	10.79183			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	22.96258	100.52977	22.90668			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	12.92215	105.82127	12.89186			2,129,864,701,290.00	20,127,000	8,627,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	11.45824	100.81182	11.43028			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	15.43704	105.70562	15.40149			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	10.42718	100.97754	10.40170			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	10.99293	100.26196	10.96565			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	11.24772	123.26011	11.21808			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	10.98153	119.72199	10.95326			0.00	0	1,005,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	12.96642	123.54995	12.93200			0.00	0	31,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR10	On 08/12/2016	Spot Bond	100.40002	15.36363	100.40002	15.32544			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	20.93191	107.22537	20.88233			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	32.76617	100.86678	32.68530			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.10082	105.71844	101.10082	105.44171			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	41.46236	102.24997	41.35762			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	26.08749	102.59156	26.02140			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	23.50741	100.41408	23.44899			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	97.37135	100.11325	97.13706			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	45.15520	100.18762	45.04320			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	80.99689	100.07319	80.64606			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	91.03580	100.00000	90.82260			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	91.03580	100.00000	90.82260			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	91.03580	100.00000	90.82260			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	91.03580	100.00000	90.82260			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	80.99689	100.07319	80.64606			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	80.99689	100.07319	80.64606			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	62.56789	100.53672	62.36728			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	81.01636	100.07373	80.66544		2,001,474,600,000.00	20,000,000	10,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN118	On 20/06/2013	Spot Bond	100.06833	80.82169	100.06833	80.47162				0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	80.66595	100.06400	80.31657				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	91.10051	100.60353	90.66440				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	23.39920	101.15466	23.34192				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	83.28125	99.83222	83.03149				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	23.25234	101.14186	23.19543				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	60.32585	100.06829	60.13321				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	60.06149	100.06451	59.86971				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	24.02833	101.20948	23.96948				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	63.23347	100.61649	63.03499				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	63.23241	100.58787	63.03399				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	62.96397	100.59448	62.76199				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	81.05529	100.07482	80.70420				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	80.91903	100.07103	80.56854				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	60.59021	100.07206	60.39672				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	68.36116	106.64650	68.19994				0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	92.59245	103.71200	92.37858				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN149	On 20/09/2013	Spot Bond	104.51633	65.95556	104.51633	65.80255			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	64.77152	100.85780	64.56780			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	42.88763	100.09542	42.78134			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	60.91888	100.79729	60.76694			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	60.91888	100.79729	60.76694			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	84.73146	101.28023	84.53950			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	23.85210	100.83563	23.79389			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	17.46486	100.00000	17.42160			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	17.27307	100.00000	17.23029			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	48.00326	100.00000	47.88696			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	48.00326	100.00000	47.88696			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	48.00326	100.00000	47.88696			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	48.00326	100.00000	47.88696			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	48.00326	100.00000	47.88696			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	48.00326	100.00000	47.88696			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	16.80986	100.07575	16.76821			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	48.00326	100.00000	47.88696			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	91.16297	100.04314	90.94939			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN175	On 31/03/2013	Spot Bond	100.23356	91.72056	100.23356	91.50533				0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	91.36322	100.08420	91.14910				0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	91.36672	100.05746	91.15264				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	39.96377	100.00000	39.86480				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	13.07427	100.06980	13.04187				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	15.75368	100.15069	15.71462				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	10.88465	99.78582	10.86034				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	15.75368	100.15069	15.71462				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	12.26190	101.41261	12.23115				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	46.94350	100.22617	46.82702				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	48.05408	100.17009	47.93491				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	8.13849	108.36668	8.11937				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	14.72464	99.52839	14.68912				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	4.02036	108.34841	4.01004				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	16.08924	102.60151	16.05247				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN195	On 15/06/2014	Spot Bond	100.25498	48.28439	100.25498	48.16454			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	15.75368	100.15069	15.71462			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	15.75368	100.15069	15.71462			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	4.57447	107.96614	4.56264			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	8.37963	107.75628	8.35798			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	15.17189	100.11142	15.13428			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	93.47571	100.00002	93.25315			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	93.90257	100.07054	93.67669			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	81.45631	100.08593	81.10345			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	61.88687	100.10498	61.73348			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	26.64209	101.25895	26.57537			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	26.70994	101.27689	26.64304			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	14.18929	105.79026	14.15621			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	27.04422	101.32709	26.96799			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	26.81652	101.30689	26.74934			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	10.24128	101.18509	10.21565			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	10.23945	101.19643	10.21382			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	14.20050	105.99233	14.16735			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN222	On 20/10/2016	Spot Bond	105.99233	14.20050	105.99233	14.16735				0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	45.23644	107.65143	45.11681				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	45.57042	110.88445	45.44669				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	12.85034	104.90153	12.82061				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	11.83541	100.07790	11.80609				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	12.74939	100.08711	12.71780				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	82.68316	100.16277	82.31520				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	82.69905	100.16385	82.33102				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	26.39423	101.18605	26.32818				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	26.39423	101.18605	26.32818				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	48.42301	100.17539	48.30291				0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	100.85155	98.90686	100.85155	98.63730				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	84.99869	101.40617	84.80592				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	84.99869	101.40617	84.80592				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	16.54241	100.16285	16.50138				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	10.33156	100.71861	10.30638				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.63163	101.18262	100.63163	100.91684				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN239	On 20/03/2017	Spot Bond	100.07925	10.66725	100.07925	10.64082			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	22.31074	100.51081	22.25644			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.67809	100.54638	10.65209			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	13.54658	103.07581	13.51601			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	13.54658	103.07581	13.51601			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	22.25646	100.51075	22.20230			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	22.27622	100.51227	22.22201			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	15.70443	99.62826	15.66651			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	15.41763	100.86363	15.38000			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	21.13912	100.17567	21.08669			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	15.10169	100.84631	15.06482			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	20.68759	99.94994	20.63638			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	20.68759	99.94994	20.63638			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	20.68759	99.94994	20.63638			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	20.68759	99.94994	20.63638			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	20.68759	99.94994	20.63638			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	20.85761	99.94850	20.80598			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	9.82206	99.94597	9.79775			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN257	On 26/03/2017	Spot Bond	99.94597	9.82206	99.94597	9.79775				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	9.82206	99.94597	9.79775				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	9.82206	99.94597	9.79775				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	9.82206	99.94597	9.79775				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	9.87531	99.94556	9.85087				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	12.23198	110.57517	12.20228				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	42.71049	100.09271	42.60464				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	30.72544	100.59304	30.65061				0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	87.97256	99.85267	87.76776				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	41.10303	100.09928	41.00116				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	41.10303	100.09928	41.00116				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	9.39492	101.01926	9.37195				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	11.78193	100.09028	11.75273				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	14.57544	100.79299	14.53989				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	13.39703	100.10632	13.36382				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	9.95051	100.07520	9.92585				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	9.89665	100.07467	9.87213				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN274	On 20/06/2017	Spot Bond	100.07203	9.95096	100.07203	9.92631			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	10.23044	100.58176	10.20552			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	11.84247	100.62464	11.81362			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	11.81364	100.62450	11.78486			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	9.92942	100.07182	9.90482			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	23.99079	100.10367	23.93132			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	10.29563	100.32695	10.27006			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	20.94476	100.05044	20.89287			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	20.61759	99.94992	20.56656			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	16.20534	100.07255	16.16518			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	10.91990	100.08473	10.89285			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	10.91990	100.08473	10.89285			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	10.91990	100.08473	10.89285			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	10.91990	100.08473	10.89285			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.93637	100.79550	9.91213			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.59118	100.46527	9.56733			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	11.04748	99.93367	11.02015			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	11.04748	99.93367	11.02015			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN292	On 26/06/2017	Spot Bond	99.93449	10.94096	99.93449	10.91388			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	10.81958	99.84728	10.79282			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	10.94096	99.93449	10.91388			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	10.89926	99.84633	10.87231			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.58627	100.08705	1.58234			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	10.81958	99.84728	10.79282			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	10.84640	99.84728	10.81958			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	10.89926	99.84633	10.87231			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.90071	100.00000	5.88610			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	6.00955	100.00000	5.99466			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.58635	100.08579	1.58242			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.59141	100.00000	1.58746			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.59141	100.00000	1.58746			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.59141	100.00000	1.58746			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN309	On 11/07/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	0.89333	100.00000	0.89048			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	0.89333	100.00000	0.89048			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	24.77646	100.00000	24.72192			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	24.77646	100.00000	24.72192			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.69917	35.42491	0.69855			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	81.56569	156.72722	81.28909			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	95.97028	100.26956	95.73156			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	95.92510	100.26726	95.68649			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	145.16145	100.00000	144.77157			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	126.66447	156.52494	126.20953			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	95.87991	100.26496	95.64143			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	88.80621	154.89181	88.48169			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	102.43078	100.90305	101.87516			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	102.43078	100.90305	101.87516			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	4.57034	164.96027	4.55284			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	86.97938	98.96405	86.79063			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	86.99717	98.95402	86.80840			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN58	On 07/03/2013	Spot Bond	100.26726	95.92510	100.26726	95.68649			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	95.92510	100.26726	95.68649			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	14.85479	100.00000	14.81800			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00049	100.00000	0.00048			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00049	100.00000	0.00048			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	89.45030	102.57148	89.24554			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	8.40279	127.81539	8.38000			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00008	150.32167	0.00008			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00010	150.48996	0.00010			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	20.09006	80.28000	20.05765			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	20.14132	80.11138	20.10888			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	10.90905	101.51920	10.88168			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	10.90905	101.51920	10.88168			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	11.99494	100.07895	11.96522			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	11.39973	100.07296	11.37148			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	10.22034	100.07419	10.19501			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	80.88791	101.51807	80.64857			0.00	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	10.32759	100.07839	10.30200			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.12518	101.17107	9.09648			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	18.37419	112.14249	18.32906			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	88.11475	102.77374	87.91591			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	10.75829	104.83082	10.73342			0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	11.44499	123.34967	11.41482			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	18.53792	109.68398	18.49344			0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	12.82802	116.79754	12.79546			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond	5.86800	105.54521	5.86800	105.52829			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	30.32482	100.46415	30.25024			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.35600	100.49279	10.33080			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	22.15910	100.39083	22.10404			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	16.15722	100.94063	16.11775			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.39538	93.08689	100.39538	92.84916			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	90.54950	100.24848	90.32487			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	90.04328	100.00000	89.83339			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	101.25137	49.68911	101.25137	49.68910			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG42	On 03/04/2013	Spot Bond	101.22658	89.50710	101.22658	89.29678				0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	41.07999	102.15380	40.97631				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	22.96830	102.26580	22.91026				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	58.72838	102.03232	58.58032				0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	69.27674	105.76710	69.11710				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	16.38307	127.91650	16.33862				0.00	0	14,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	12.68678	116.63462	12.65514			17,383,585,682,025.90	149,043,103	114,387,360.00	
DV23	On 27/02/2023	Spot Bond	119.62218	12.41530	119.62218	12.38371			38,326,480,663,231.10	320,396,106	167,318,369.00	
E170	On 01/08/2020	Spot Bond	146.45461	15.84917	146.45461	15.80192				0.00	0	23,000,000.00
EDC01	On 04/04/2016	Spot Bond	104.01633	16.36043	104.01633	16.31846				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	24.15900	100.57434	24.09887				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	9.84049	100.62205	9.81599				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	4.00703	100.65378	3.99705				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	1.63083	100.68546	1.62677				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	11.49936	128.03785	11.46815			5,810,357,633,000.00	45,380,000	64,190,000.00	
EL28	On 02/05/2028	Spot Bond	1.58000	118.81461	1.58000	118.78512				0.00	0	41,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.17793	104.49020	2.17243			4,179,608,000,000.00	40,000,000	250,000,000.00	

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM01	On 28/07/2020	Spot Bond			117.22671	9.12133	117.22671	9.09812			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond			117.96601	13.05618	117.96601	13.02278			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond			108.44717	11.39057	108.44717	11.36334			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond			100.61804	17.07953	100.61804	17.03792			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond			100.74391	64.45252	100.74391	64.29534			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond			100.55022	94.77810	100.55022	94.53129			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond			100.00000	50.00006	100.00000	50.00005		8,800,000,000,000.00	88,000,000	88,000,000.00	
EQ184U	On 13/02/2013	Spot Bond			100.00000	101.24427	100.00000	100.97854			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond			100.00000	37.00088	100.00000	36.90925			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond			100.00000	94.59060	100.00000	94.35876			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond			100.00000	37.85025	100.00000	37.72053			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond			100.00000	83.12896	100.00000	100.00000		26,500,000,000,000.00	265,000,000	177,000,000.00	
EQS01	On 18/11/2014	Spot Bond			124.62183	27.09402	124.62183	27.01608			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond			105.65441	24.29984	105.65441	24.24297			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond			106.40064	17.97764	106.40064	17.93059			0.00	0	3,000,000.00
EQS05	On 25/04/2017	Spot Bond			101.27791	9.76501	101.27791	9.74055			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond			100.72291	31.93208	100.72291	31.85422			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond			100.66122	31.34183	100.66122	31.26545			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B3	On 17/11/2025	Spot Bond	100.64003	0.00128	100.64003	0.00127			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	32.06824	100.73714	31.99005			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	0.00127	100.71039	0.00126			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	63.96377	100.58516	63.76305			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	30.84214	100.60896	30.76701			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	17.26922	100.62801	17.22716			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	63.97726	100.58802	63.77650			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	0.00128	100.58833	0.00128			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	0.00128	100.61654	0.00128			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	20.35712	107.62781	20.30901		64,576,686,000.00	600,000	3,461,000.00	
ES18	On 20/04/2018	Spot Bond	115.04070	11.14542	115.04070	11.11763		53,391,769,358.40	464,112	503,772,386.00	
ES23	On 25/01/2023	Spot Bond	123.79417	8.17046	123.79417	8.14874		51,019,415,076.27	412,131	260,306,443.00	
ES26	On 02/04/2026	Spot Bond	101.89369	10.08610	101.89369	10.06330		6,768,714,477,661.58	66,429,182	50,134,649.00	
ES33	On 15/09/2033	Spot Bond	8.78000	90.70176	8.73000	91.11020		11,301,738,920.00	1,287,214	930,215,735.00	
FIFB01	On 24/08/2015	Spot Bond	100.52379	17.21678	100.52379	17.17487		0.00	0	0.00	
FIFC03	On 09/10/2013	Spot Bond	101.23849	56.47642	101.23849	56.33502		0.00	0	0.00	
FIFC04	On 14/03/2013	Spot Bond	100.14918	89.22773	100.14918	89.00982		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000	10.13385	100.00000	10.10929			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	9.86152	100.00000	9.83763			0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	64.66395	100.72700	64.46079		110,176,602,778.00		1,093,814	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	64.77639	100.75346	64.57282			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	65.13609	100.83807	64.93126			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	65.33837	100.88562	65.13280			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	34.41868	106.83968	34.33739		8,440,334,720.00		79,000	15,579,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	9.78313	102.29365	9.76095			0.00	0	183,000.00
FRB08	On 10/06/2016	Spot Bond	100.22508	12.40934	100.22508	12.37854			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	8.96378	100.22502	8.94154			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	10.25613	101.16350	10.23048			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01724	101.09860	0.01720			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	12.51928	109.77327	12.48923			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	9.74434	98.22086	9.72059			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	54.54531	100.00000	54.41211			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	78.09643	215.70757	77.75865			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	71.22611	105.50847	71.08533			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.44011	127.58470	2.43308			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23	On 07/12/2023	Spot Bond	273.62971	2.58363	273.62971	2.57142				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.51472	149.98730	2.50699				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.11572	199.45863	2.10769				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	23.32074	121.07209	23.25983				0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	28.60684	100.00000	28.54283				0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	28.60684	100.00000	28.54283				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.62725	52.69690	3.62304				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.44824	33.20196	3.44553				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.71751	31.98407	3.71468				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	41.44508	100.55103	41.35244				0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	82.89832	101.09338	102.99662				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	14.93343	100.83125	14.89699				0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	45.24992	100.12935	45.13774				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	41.78038	100.07866	41.67684				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	14.57295	100.80714	14.53739				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	14.57295	100.80714	14.53739				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	10.80096	100.52930	10.77409				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC108	On 24/02/2017	Spot Bond	100.79281	14.35884	100.79281	14.32382			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	11.78202	100.08975	11.75282			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	89.58138	100.50743	89.15897			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	16.20590	100.15766	16.16572			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	10.38191	100.07580	10.35618			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	11.26509	100.08460	11.23717			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	43.21919	100.10209	43.11207			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.81600	98.00000	9.79118			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.52075	100.00000	9.49621			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	16.04815	100.15523	16.00835			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	11.24309	100.08737	11.21522			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	13.28901	100.10732	13.25607			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	14.20408	100.11620	14.16888			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	10.77997	100.08283	10.75326			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	11.69437	102.36455	11.66480			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	15.48496	100.12857	15.44658			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	11.08154	100.08579	11.05407			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.31950	100.00000	7.30062			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC126	On 20/09/2017	Spot Bond	100.10168	11.89939	100.10168	11.86991			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	13.97305	100.12161	13.93841			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	10.87861	100.09179	10.85165			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	11.53019	100.09811	11.50162			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	13.33257	100.11547	13.29952			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	12.45316	100.10701	12.42229			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	13.86450	100.12057	13.83012			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	14.64602	100.12805	14.60971			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	13.30000	100.11516	13.26703			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	12.92003	100.11151	12.88799			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	11.69308	100.09968	11.66409			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	11.49761	100.09779	11.46912			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	14.14672	100.12327	14.11165			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	13.98390	100.12172	13.94924			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	13.53883	100.11745	13.50527			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	14.16843	100.12348	14.13331			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	12.18172	100.10439	12.15152			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC143	On 20/09/2017	Spot Bond			100.09221	10.92205	100.09221	10.89498				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond			100.07700	9.35797	100.07700	9.33479				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond			100.12940	14.78712	100.12940	14.75046				0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond			100.09221	30.61825	100.09221	30.54236				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond			100.10419	19.27393	100.10419	19.22616				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond			100.72629	13.56056	100.72629	13.52750				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond			100.09926	18.80117	100.09926	18.75457				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond			100.08547	10.22695	100.08547	10.20161				0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond			98.00000	1.36382	98.00000	1.36038				0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond			100.08652	10.33556	100.08652	10.30995				0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond			100.07817	9.47747	100.07817	9.45398				0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond			100.08103	9.77076	100.08103	9.74654				0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond			100.10890	12.64860	100.10890	12.61724				0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond			100.20368	53.55751	100.20368	53.38629				0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond			100.21459	36.93021	100.21459	36.83858				0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond			100.20368	57.76184	100.20368	57.57717				0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond			100.19795	36.84406	100.19795	36.75266				0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond			100.07944	1.58672	100.07944	1.58279				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond	100.38297	0.65031	100.38297	0.64870				0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	41.83462	100.57737	41.74108				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	38.16121	101.33365	38.06558				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	22.42067	100.08266	22.36511				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	17.46397	100.08218	17.42070				0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	55.15795	101.28616	55.01980				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	10.17597	98.45245	10.15112				0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	115.36525	94.05446	115.36525	93.77568				0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	80.40704	101.29693	80.17023				0.00	0	0.00
FRC56U	On 06/02/2013	Spot Bond	100.00000	97.85523	100.00000	97.59358				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	41.11586	100.06887	41.01398				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	9.22980	101.11641	9.20672				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.09335	115.36587	5.08076				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	12.48382	100.08387	12.45289				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	12.57947	100.08483	12.54829				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	3.90125	115.54905	3.89159				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	28.76962	113.64754	28.70985				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC71	On 31/01/2022	Spot Bond	115.36587	3.58003	115.36587	3.57119			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.18228	117.71276	5.16926			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	9.42391	118.00209	9.40381			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	10.19635	101.27177	10.17081			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	19.31659	100.00000	19.26876			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	18.97080	100.20020	18.92375			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	17.27843	100.17418	17.23557			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	107.85716	4.73000	107.82122			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	17.48869	100.17741	17.44531			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	11.25091	100.07144	11.22303			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	12.42005	100.08326	12.38927			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	32.52133	100.11237	32.44072			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	13.99273	100.09907	13.95805			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	13.58897	100.09502	13.55529			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	93.06794	100.06298	92.84410			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	93.07648	100.06521	92.85262			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	93.11222	100.06023	92.88827			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	93.20004	100.06131	92.97588			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC94	On 20/03/2017	Spot Bond			100.08049	10.84504	100.08049	10.81817				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond			100.16123	16.43725	100.16123	16.39649				0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond			100.08038	10.83428	100.08038	10.80743				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond			97.80179	24.23723	97.80179	24.17840				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond			100.16949	16.97351	100.16949	16.93142				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond			100.83728	15.02353	100.83728	14.98687				0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond			99.94942	66.96374	99.94942	66.75476				0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond			101.49845	68.78612	101.49845	68.56858			50,749,225,000.00		500,000	260,000.00
FRE2B1	On 02/08/2013	Spot Bond			99.46188	67.15292	99.46188	66.94424				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond			103.49133	68.34583	103.49133	68.12601				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond			97.69123	67.76818	97.69123	67.56084			97,691,230,000.00		1,000,000	500,000.00
FRE2D	On 02/08/2013	Spot Bond			100.87998	67.00150	100.87998	66.79072				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond			101.02852	67.48639	101.02852	67.27381				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond			101.21079	68.08171	101.21079	67.86692				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond			101.32512	68.45528	101.32512	68.23910				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond			144.28965	17.52111	144.28965	17.46503				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond			100.90946	61.48679	100.90946	61.28901				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On 20/07/2014	Spot Bond	103.60434	37.26669	103.60434	37.17143			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	19.43900	101.69223	19.39014			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	14.33408	103.43851	14.29750		124,126,212,000.00		1,200,000	300,000.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	8.85155	102.25429	8.82918			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.60329	101.76484	8.58212			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	13.61482	100.00000	13.58899			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	2.68134	261.70847	2.66904			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	2.58552	273.38978	2.57331			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	2.72447	256.75899	2.71213			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.22919	123.65104	2.22337			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	6.82596	101.04016	6.80890			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.45783	123.78317	2.45091			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	12.31453	101.29456	12.28368			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	10.52426	101.45459	10.49785			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	65.52703	101.10626	65.32049			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	8.40713	100.92257	8.38660			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	59.86444	100.00005	59.71619			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.16191	98.38735	2.15670			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS65	On 30/03/2013	Spot Bond	101.21006	90.12985	101.21006	89.91609				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	92.81678	100.00000	92.59473				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	89.56365	100.42877	89.13962				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.92106	100.00000	0.91882				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	13.05644	104.97509	13.02268				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	86.22851	100.28475	85.82649				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	84.65515	100.19981	84.26796				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	8.06130	100.80772	8.04163				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	17.26459	101.07593	17.22142				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.98716	100.44759	8.96482				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	41.13507	100.17395	41.03305				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.61444	100.76967	15.57550				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	37.02930	100.98200	36.93680				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	65.41022	100.85889	65.20448				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	12.59714	102.64440	12.56520				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	54.08269	100.85054	51.45119				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.62838	108.09035	2.62160				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS82	On 21/11/2017	Spot Bond	101.11747	1.63568	101.11747	1.63168			0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	57.48048	100.16642	57.33793			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	34.93203	107.16699	34.84932		1,074,670,575,720.00	10,028,000	10,428,000.00	
FRX15	On 14/03/2015	Spot Bond	108.33117	25.85630	108.33117	25.79453		22,857,876,870.00	211,000	1,016,000.00	
FRX16	On 15/09/2016	Spot Bond	107.16932	14.43088	107.16932	14.39671		0.00	0	0.00	
FRX17	On 15/09/2017	Spot Bond	109.08100	12.45302	109.08100	12.42311		0.00	0	0.00	
FRX18	On 14/04/2018	Spot Bond	117.62764	12.45358	117.62764	12.42197		0.00	0	0.00	
FRX19	On 15/11/2019	Spot Bond	108.91524	10.14413	108.91524	10.11979		13,723,320,240.00	126,000	2,832,000.00	
FRX24	On 10/12/2024	Spot Bond	118.59653	10.30267	118.59653	10.27635		0.00	0	0.00	
FRX31	On 21/02/2031	Spot Bond	109.40010	12.72068	109.40010	12.69055		0.00	0	0.00	
FRX45	On 14/04/2045	Spot Bond	86.57971	11.41603	86.57971	11.39348		0.00	0	0.00	
FTG1	On 05/09/2016	Spot Bond	100.55204	15.66821	100.55204	15.62922		0.00	0	0.00	
GBL01	On 15/10/2015	Spot Bond	101.32185	15.08939	101.32185	15.05158		0.00	0	0.00	
GFC03	On 10/04/2015	Spot Bond	101.40666	19.87847	101.40666	19.82862		0.00	0	0.00	
GFC04	On 11/04/2017	Spot Bond	107.64302	13.88467	107.64302	13.85186		0.00	0	0.00	
GFC2	On 27/02/2013	Spot Bond	100.00000	101.16244	100.00000	100.90633		0.00	0	0.00	
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	48.00	
GPT11	On 29/01/2013	Spot Bond	100.00000	52.93750	100.00000	99.72677		0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT12	On 28/02/2013	Spot Bond	100.00000	97.84033	100.00000	97.59326			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.79486	99.72461	100.79486	99.45073			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.37860	92.37850	100.37860	92.14441			0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	100.00000	99.99993	100.00000	99.99986			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	99.24126	95.58201	99.24126	95.33426			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	88.08368	98.75737	87.87425			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	50.00005	100.00000	50.00004			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	99.54346	50.11444	99.54346	50.11443			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395		3,500,000,000,000.00	35,000,000	35,000,000.00	
GRD166	On 15/02/2013	Spot Bond	100.00000	95.54974	100.00000	95.30026			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	99.45694	99.45798	99.45694	99.18917			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	99.40089	98.39228	99.40089	98.12934			0.00	0	3,000,000.00
GRD183	On 12/04/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	99.99986	100.00000	99.99980			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	99.99959	100.00000	99.99952			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDB1	On 10/01/2018	Spot Bond	101.20169	7.41687	101.20169	7.39831			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	9.21111	101.57032	9.18797			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	1.42363	100.58455	1.42009			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	1.42287	100.59878	1.41932			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	1.42139	100.62628	1.41785			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.08315	100.00000	2.07778			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	1.41955	100.66039	1.41601			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	1.41701	100.70773	1.41348			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	29.78021	100.25900	29.70630			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	13.70813	101.08226	13.67461		50,541,130,000.00	500,000	500,000.00	
GRT03	On 15/10/2015	Spot Bond	101.25499	14.77706	101.25499	14.74006			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	11.06135	100.11004	11.03394			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	25.77934	101.64234	25.71457			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.97152	100.23736	8.94926			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	11.39125	99.99999	11.36304			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	19.17343	101.18024	19.12545			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.87621	100.20054	8.85420			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILC03	On 17/04/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721				0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/02/2013	Spot Bond	101.50868	52.45742	101.50868	52.45741				0.00	0	0.00
HMS1B3	On 19/02/2013	Spot Bond	101.50868	52.45742	101.50868	52.45741				0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00012	100.00000	50.00011				0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	75.10420	100.00000	74.96434				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	78.61001	101.18125	78.38402				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	19.38798	101.21718	19.33945				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	19.52599	107.10005	19.47459				0.00	0	0.00
HMS1C2	On 19/02/2013	Spot Bond	101.59173	52.58463	101.59173	52.58461				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	78.66605	101.22625	78.43982				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	19.67823	101.28016	19.62895				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	17.40714	117.06290	17.35757				0.00	0	0.00
HMS1D2	On 19/02/2013	Spot Bond	101.69896	52.74904	101.69896	52.74902				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	78.76690	101.30724	78.54025				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	20.05106	101.36111	20.00081				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D5	On 19/07/2015	Spot Bond	114.94363	18.24692	114.94363	18.19578			0.00	0	0.00
HMS1E2	On 19/02/2013	Spot Bond	102.07916	53.33022	102.07916	53.33021			0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	78.90132	101.41519	78.67409			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	20.50619	101.46001	20.45475			0.00	0	0.00
HMS1F2	On 19/02/2013	Spot Bond	102.24978	53.68671	102.24978	53.68670			0.00	0	0.00
HMS1G2	On 19/02/2013	Spot Bond	102.77072	54.53513	102.77072	54.53511			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	12.97755	120.49879	12.94434		56,041,577,253.20		465,080	32,928,080.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	2.54244	278.97229	2.53027			0.00	0	96,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	2.53873	279.46415	2.52656			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	12.98887	109.78196	12.95802		4,830,406,240.00		44,000	29,407,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	12.96564	110.08516	12.93478			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.06000	113.60109	1.06000	113.57456		767,440,000.00		724,000	223,181,000.00
I2038	On 31/01/2038	Spot Bond	1.80000	112.01573	1.80000	111.98733		5,004,000,000.00		2,780,000	98,890,000.00
I2050	On 31/12/2050	Spot Bond	1.93000	118.54481	1.90000	119.42290		1,308,540,000.00		678,000	52,000,000.00
IBC01	On 16/03/2015	Spot Bond	94.50000	24.30799	94.50000	24.26372			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	27.05859	111.10415	26.99261			0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	95.58350	100.38955	95.34841			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	101.98179	21.43660	101.98179	21.38258			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL14	On 28/06/2015	Spot Bond	100.56090	20.80462	100.56090	20.75285			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	78.13114	99.93156	77.80440			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	61.29892	100.23834	61.14680			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	41.29238	100.38793	41.18977		5,220,172,360,000.00	52,000,000	13,000,000.00	
IBL20	On 15/03/2014	Spot Bond	104.99431	46.93447	104.99431	46.82518			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	17.88006	110.23108	17.83675			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	13.13674	114.54738	13.10392			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	43.16538	103.99743	43.06619			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	37.29272	101.06758	37.19949			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	30.58571	100.58995	30.51122			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	29.49580	111.22906	29.41898			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	15.53710	108.02289	15.50067			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	30.05133	100.81617	29.97800			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	10.30924	100.86946	10.28407			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	5.36312	123.12082	5.34915			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	2.15561	127.68743	2.14984			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	20.19688	99.85267	20.14694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL38	On 02/04/2017	Spot Bond	99.84531	9.29498	99.84531	9.27200			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	11.73798	108.72274	11.71002			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	21.03107	100.33316	20.97884			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	9.74210	100.11008	9.71795			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	10.16658	100.65809	10.14180			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	9.21472	102.66026	9.19378			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	7.85219	99.50921	7.83469		5,572,515,760.00	56,000	109,000.00	
IC02	On 09/05/2013	Spot Bond	100.00000	85.55914	100.00000	85.37553			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00141	100.00000	0.00141			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	21.73213	100.89947	21.68341			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	21.73213	100.89947	21.68341			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	8.38579	101.97863	8.36703			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.24123	100.89947	8.22275			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	14.80243	100.90751	14.76548			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	14.58340	100.84756	14.54702			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	14.80413	99.83295	14.76753			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	19.79608	114.58662	19.74687			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	28.94340	99.86601	28.87181			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL02	On 29/12/2014	Spot Bond			99.86601	28.94340	99.86601	28.87181			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond			100.72296	11.41598	100.72296	11.38815			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond			100.00000	8.17625	100.00000	8.15600			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond			101.81841	77.37529	101.81841	77.15433			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond			101.39919	65.77107	101.39919	65.56324			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond			101.19088	64.38473	101.19088	64.18164			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond			103.56174	27.28431	103.56174	27.22149			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond			100.41740	61.83537	100.41740	61.64162			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond			100.58388	64.64756	100.58388	64.48840			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond			101.41671	84.02042	101.41671	83.84084			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond			101.24311	16.59616	101.24311	16.55551			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond			100.00000	50.00006	100.00000	50.00005			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond			100.00000	50.00006	100.00000	50.00005			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond			100.00000	80.93126	100.00000	100.00000		20,000,000,000,000.00	200,000,000	200,000,000.00	
IND204	On 24/01/2013	Spot Bond			100.00000	50.00006	100.00000	50.00005			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond			100.00000	99.45504	100.00000	99.18478			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND207	On 14/02/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
IND208	On 21/02/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	92.40506	100.00000	92.17172			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	99.40818	50.14839	99.40818	99.72839			0.00	0	0.00
IND306	On 05/02/2013	Spot Bond	99.30784	98.13106	99.30784	97.86976			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	99.19658	96.33466	99.19658	96.08310			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	99.09525	94.60615	99.09525	94.36378			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	98.99412	92.94193	98.99412	92.70823		2,969,823,600,000.00	30,000,000	15,000,000.00	
IND310	On 05/03/2013	Spot Bond	98.88812	91.33886	98.88812	91.11339			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	89.79299	98.78695	89.57530			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	88.30158	98.68599	88.09127			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.43264	100,000.00000	0.42758			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	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 25/04/2013	Spot Bond	100.00000	80.93126	100.00000	80.75221				0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395				0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648				0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	80.39648	100.00000	80.21978				0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386				0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871				0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432				0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	79.69432	100.00000	79.52070				0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	79.52070	100.00000	79.34783				0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570				0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	79.17570	100.00000	79.00433				0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369				0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	78.83369	100.00000	78.66379				0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462				0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	78.49462	100.00000	78.32618				0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176				0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536				0.00	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	66.22645	100.00000	66.10080			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	65.35191	100.00000	65.22793			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	64.48892	100.00000	64.36657			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	62.79698	100.00000	62.67784			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	61.96773	100.00000	61.85016			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	61.14943	100.00000	61.03342			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	60.34194	100.00000	60.22745			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	59.54510	100.00000	59.43213			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	58.75879	100.00000	58.64732			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	57.98287	100.00000	57.87286			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	57.21719	100.00000	57.10864			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	56.46162	100.00000	56.35450			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	55.71603	100.00000	55.61032			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	54.98029	100.00000	54.87598			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	54.25426	100.00000	54.15132			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	98.91603	100.81810	98.55991			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.70300	103.42751	100.70300	103.14832			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INF073	On 30/07/2013	Spot Bond	100.00000	75.79787	100.00000	75.59682	0.00	0	0.00			
ING100	On 19/05/2013	Spot Bond	100.70818	93.02082	100.70818	92.56640	0.00	0	0.00			
ING114	On 31/12/2015	Spot Bond	101.98370	16.95715	101.98370	16.91442	0.00	0	0.00			
ING115	On 31/03/2016	Spot Bond	106.31357	16.71556	106.31357	16.67184	0.00	0	0.00			
ING116	On 31/03/2016	Spot Bond	104.39662	16.08889	104.39662	16.04749	0.00	0	0.00			
ING130	On 16/02/2013	Spot Bond	100.00000	95.30026	100.00000	95.05208	0.00	0	0.00			
ING131	On 24/02/2013	Spot Bond	100.00000	93.35038	100.00000	93.11224	0.00	0	0.00			
ING132	On 22/12/2018	Spot Bond	99.99991	9.08673	99.99991	9.06422	0.00	0	0.00			
ING133	On 28/02/2013	Spot Bond	100.00000	97.78766	100.00000	97.54072	0.00	0	0.00			
ING135	On 10/12/2014	Spot Bond	100.36848	32.22092	100.36848	32.14087	0.00	0	0.00			
ING138	On 22/03/2017	Spot Bond	100.00021	10.58872	100.00021	10.56250	0.00	0	0.00			
ING148	On 18/03/2013	Spot Bond	100.00000	93.27827	100.00000	93.05296	0.00	0	0.00			
ING153	On 03/04/2017	Spot Bond	6.50000	102.09528	6.50000	102.07733	0.00	0	0.00			
ING154	On 03/04/2013	Spot Bond	101.36114	87.50696	101.36114	87.30111	0.00	0	0.00			
ING157	On 12/04/2013	Spot Bond	101.10456	85.49303	101.10456	85.29650	0.00	0	0.00			
ING161	On 20/03/2017	Spot Bond	100.08473	10.97383	100.08473	10.94664	0.00	0	0.00			
ING167	On 30/09/2014	Spot Bond	101.44140	27.43373	101.44140	27.36493	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING168	On 07/03/2013	Spot Bond	100.25042	95.66333	100.25042	95.42542			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	85.18367	100.25042	84.79212			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	93.03039	100.08567	92.80550			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	92.85108	100.07206	92.62720			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.37849	97.33462	100.37849	97.08797			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	88.27462	100.38408	87.86270			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	61.61640	100.38408	61.42339			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.37919	97.34380	100.37919	97.09713			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	15.59979	100.00000	15.56200			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	9.98387	100.00000	9.95968			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	82.36297	100.27920	82.01018			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	78.93300	100.08647	78.58808			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	82.63609	100.00000	82.38568			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	79.34684	100.00000	79.06547			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	83.27312	100.00000	83.08849			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	101.89491	100.90615	101.34516			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	67.10420	100.92542	66.94029			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	67.10420	100.92542	66.94029			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING46	On 16/10/2013	Spot Bond	101.29332	55.91611	101.29332	55.77604			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	47.40530	100.00000	47.28791			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	29.50023	102.06095	29.42584			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	28.44830	101.68471	28.37835			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	62.97950	100.42003	62.82296			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	19.45039	101.24581	19.40169			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	11.98944	101.27443	11.95942			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	9.01134	101.29354	8.98876			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	13.10610	107.00679	13.07527			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	45.52734	105.51634	45.42090		8,230,274,520.00		78,000	78,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	16.18812	100.55058	16.14784			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	13.36152	111.16948	13.32892		12,895,659,680.00		116,000	12,616,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	32.00089	100.64446	31.92292			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	22.23936	100.00026	22.18430			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	22.38910	106.83400	22.33652			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	10.04271	100.08056	10.01782			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	9.01403	100.38986	8.99163			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV017	On 31/01/2022	Spot Bond	117.02647	2.36250	117.02647	2.35659			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	2.94012	129.51692	2.93144			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	61.56353	100.38643	61.36856			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	8.18631	99.81973	8.16607			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	7.83406	101.53934	7.81439			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	7.74402	101.19270	7.72464			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.25130	0.26874	100.25130	0.26808			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	8.22818	99.94061	8.20782			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	55.26613	100.95973	55.12810			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.19839	92.45654	2.18999			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.12631	95.34778	2.11735			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	64.03028	100.52241	63.87273			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	94.42344	103.46133	94.19580			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	91.28699	99.88087	91.07343			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	15.72998	114.89453	15.69059			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	11.85844	101.30356	11.82937			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	2.90891	129.51692	2.90033			0.00	0	0.00
IVA204	On 26/01/2013	Spot Bond	100.00000	50.00004	100.00000	50.00002			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA206	On 09/02/2013	Spot Bond	100.00000	97.07447	100.00000	96.81698			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	95.30026	100.00000	95.05208			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	93.58974	100.00000	93.35038			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	99.47998	50.13040	99.47998	50.13039			0.00	0	0.00
IVA305	On 31/01/2013	Spot Bond	99.37949	99.45840	99.37949	99.18980			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	99.27921	97.61051	99.27921	97.35205			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	99.16760	95.83403	99.16760	95.58515			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	99.06633	94.12426	99.06633	93.88442			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	98.96527	92.47774	98.96527	92.24644			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	98.85919	90.89146	98.85919	90.66825			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	98.75808	89.36145	98.75808	89.14590			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000	84.88372	100.00000	84.68677			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA316	On 18/04/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IVA317	On 25/04/2013	Spot Bond	100.00000	80.93126	100.00000	78.15846		48,800,000,000,000.00	488,000,000	420,000,000.00	
IVA318	On 11/05/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145		0.00	0	0.00	
IVA319	On 12/05/2013	Spot Bond	100.00000	77.99145	100.00000	77.82516		0.00	0	0.00	
IVA320	On 13/05/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957		0.00	0	0.00	
IVA321	On 14/05/2013	Spot Bond	100.00000	77.65957	100.00000	77.49469		0.00	0	0.00	
IVA322	On 15/05/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051		0.00	0	0.00	
IVA323	On 16/05/2013	Spot Bond	100.00000	77.33051	100.00000	77.16702		0.00	0	0.00	
IVA324	On 17/05/2013	Spot Bond	100.00000	77.16702	100.00000	77.00422		0.00	0	0.00	
IVA325	On 18/05/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211		0.00	0	0.00	
IVA326	On 19/05/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067		0.00	0	0.00	
IVA327	On 20/05/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992		0.00	0	0.00	
IVA328	On 21/05/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983		0.00	0	0.00	
IVA329	On 22/05/2013	Spot Bond	100.00000	76.35983	100.00000	76.20042		0.00	0	0.00	
IVA330	On 23/05/2013	Spot Bond	100.00000	76.20042	100.00000	76.04167		0.00	0	0.00	
IVA331	On 24/05/2013	Spot Bond	100.00000	76.04167	100.00000	75.88358		0.00	0	0.00	
IVA332	On 25/05/2013	Spot Bond	100.00000	75.88358	100.00000	75.72614		0.00	0	0.00	
IVA333	On 15/08/2013	Spot Bond	100.00000	68.65964	100.00000	68.52938		0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA334	On 22/08/2013	Spot Bond	100.00000	67.75297	100.00000	67.62443	0.00	0	0.00	0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	66.85828	100.00000	66.73143	0.00	0	0.00	0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	65.97540	100.00000	65.85022	0.00	0	0.00	0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	65.10417	100.00000	64.98066	0.00	0	0.00	0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	64.24445	100.00000	64.12257	0.00	0	0.00	0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	63.39609	100.00000	63.27581	0.00	0	0.00	0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	62.55893	100.00000	62.44024	0.00	0	0.00	0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	61.73282	100.00000	61.61570	0.00	0	0.00	0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	60.91762	100.00000	60.80205	0.00	0	0.00	0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	60.11319	100.00000	59.99914	0.00	0	0.00	0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	59.31938	100.00000	59.20683	0.00	0	0.00	0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	58.53605	100.00000	58.42499	0.00	0	0.00	0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	57.76306	100.00000	57.65347	0.00	0	0.00	0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	57.00029	100.00000	56.89214	0.00	0	0.00	0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	56.24758	100.00000	56.14087	0.00	0	0.00	0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	55.50482	100.00000	55.39951	0.00	0	0.00	0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	54.77186	100.00000	54.66795	0.00	0	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IYA351	On 19/12/2013	Spot Bond	100.00000	54.04859	100.00000	53.94604			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	82.26532	99.74330	82.02171			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	8.65739	100.81205	8.63626			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	36.86772	101.01716	44.41331			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	19.00819	101.02507	18.96068			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	8.61126	100.00000	8.58993			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	65.34699	100.81807	65.14152			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.68775	102.87101	100.68775	102.59485			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	96.89439	100.65963	96.40199			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	75.84270	100.00000	75.63025			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	82.04734	100.00000	81.87314			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	61.56389	100.00000	61.41475			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	51.20000	100.00000	40.95999			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	10.49074	101.04078	10.46509			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	26.42956	100.00000	26.36411			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	98.92473	100.00000	98.39572			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	98.92474	100.00000	98.39572			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	105.05151	111.04122	105.05151	110.72528			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB005	On 28/02/2013	Spot Bond	104.62962	103.64210	104.62962	103.36925			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.25936	102.42188	2.25421			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	1.71184	101.21431	1.70765			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	106.45304	100.00000	106.16455			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	91.51499	100.00000	91.30116			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	11.67413	153.49881	11.63745			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	54.53848	101.46222	54.40165			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	20.56446	100.47188	20.51332		2,009,437,600,000.00	20,000,000	0.00	
LGL02	On 13/08/2017	Spot Bond	103.08494	13.02250	103.08494	12.99310		27,832,933,800.00	270,000	6,190,000.00	
LGL03	On 03/04/2018	Spot Bond	101.72477	1.41707	101.72477	1.41388		0.00	0	0.00	
LHL01	On 13/12/2015	Spot Bond	100.30391	9.59033	100.30391	9.56651		0.00	0	0.00	
LHL02	On 13/12/2015	Spot Bond	100.60223	20.42783	100.60223	20.38214		0.00	0	10,000,000.00	
LHL03	On 13/12/2016	Spot Bond	100.33330	3.91533	100.33330	3.90561		0.00	0	0.00	
MAQ007	On 27/01/2013	Spot Bond	100.00000	50.00002	100.00000	50.00001		0.00	0	0.00	
MAQ008	On 09/02/2013	Spot Bond	100.00000	97.07447	100.00000	96.81698		0.00	0	0.00	
MAQ015	On 23/08/2013	Spot Bond	100.00000	67.62443	100.00000	67.49613		0.00	0	0.00	
MAQ020	On 02/08/2013	Spot Bond	100.80210	65.14553	100.80210	64.94072		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ024	On 11/03/2013	Spot Bond	98.89515	90.00190	98.89515	89.78295				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	56.05738	101.14527	55.91715				0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	99.30996	96.58377	99.30996	96.33062				0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	90.88306	98.95948	90.65967				0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	83.55190	98.43044	83.36407				0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111				0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811				0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	99.38845	97.86806	99.38845	97.60795				0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	99.17027	94.11846	99.17027	93.87839				0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	85.36170	101.29323	85.16651				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	38.22227	101.31233	38.12651				0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	89.29978	100.54173	88.87858				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	42.86329	100.58073	42.75891				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	26.91119	101.30733	26.84378				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	19.05948	101.17095	19.01178				0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	15.33125	99.84625	15.29291				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	8.38326	99.84060	8.36230				0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	58.40370	100.25866	58.25711				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP011	On 30/01/2013	Spot Bond	100.00000		107.08163	100.00000	106.78985			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.07042		53.20275	101.07042	106.67960			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567		54.30669	101.08567	46.41808			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000		54.73935	100.00000	54.60380			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000		101.13344	100.00000	100.87144			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000		44.59264	100.00000	44.48461			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		38.95607	100.00000	38.85960			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		23.79828	100.00000	23.73935			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		23.45768	100.00000	23.40086			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		6.04070	100.00000	6.02574			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		14.74781	100.00000	14.71129			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029		10.97761	109.95029	10.95122			3,298,508,700.00	30,000	30,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678		29.81688	100.21678	29.74290			0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427		57.47540	100.18427	57.33284			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050		23.50231	100.20050	23.44401			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831		31.72731	101.34831	31.65592			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889		31.77565	101.35889	31.70415			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA3	On 05/10/2016	Spot Bond	101.41174	13.04656	101.41174	13.01719			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	7.62983	103.44664	7.61227			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.31420	103.61067	7.29735			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	15.38263	101.86568	15.34788			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	10.08632	104.35890	10.06295			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	104.67108	10.16121	104.67108	10.13761			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	28.14254	106.18586	28.07676			0.00	0	87,682,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	15.65280	100.06286	15.61402			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	7.64396	100.06556	7.62502			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	10.50942	110.15502	10.48105			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	20.63417	107.16233	20.58532		8,358,661,740.00		78,000	25,478,000.00
MIL01	On 31/05/2015	Spot Bond	100.44922	22.19696	100.44922	22.14177			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	12.00703	104.78971	11.97926			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	88.41358	100.42970	87.99303			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	11.68411	104.79935	11.65709		6,707,158,400.00		64,000	6,864,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	34.77364	110.61908	34.68917		19,137,100,840.00		173,000	2,185,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	19.33582	110.59153	19.28886			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	10.71963	115.34633	10.69270		12,572,749,970.00		109,000	3,914,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN05	On 28/10/2013	Spot Bond	102.81634	59.20761	102.81634	59.07282				0.00	0	300,000.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	88.08194	98.77372	87.87249				0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	84.11258	98.48888	83.92211				0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395				0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.96008	100.00000	6.94322				0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.11908	100.00000	0.11879				0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	7.29042	100.00000	7.27275				0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	7.38051	100.00000	7.36263				0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.78413	100.89771	6.76756				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.87305	100.61875	6.85631				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.99187	100.62967	6.97483				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	7.05127	100.63509	7.03409				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	7.12255	100.64159	7.10520				0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	7.30071	100.65787	7.28292				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	7.41944	100.66881	7.40137				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	7.55004	100.68074	7.53164				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	7.66875	100.69157	7.65005				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A502	On 14/08/2020	Spot Bond	100.69687	7.72810	100.69687	7.70925			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	8.43978	100.76218	8.41919			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	9.26913	100.83813	9.24651			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.11908	100.00000	0.11879			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.11908	100.00000	0.11879			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	9.41086	103.67668	9.38917			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	37.12132	101.36748	37.02828			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	25.55567	100.92433	25.49186			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	21.91243	100.76441	21.85898			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	9.89784	100.97362	9.87366			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	16.38164	100.60434	16.34174			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	9.01070	100.47967	8.98878			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	21.76354	112.76469	21.70984		11,389,233,690.00		101,000	9,601,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	16.93537	100.61353	16.89321			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	13.66573	122.79495	13.62963		11,174,340,450.00		91,000	5,283,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.51310	32.99078	3.51036			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	84.49587	101.43082	84.30421			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	24.72694	108.29303	24.66822			0.00	0	9,400,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6B	On 19/04/2015	Spot Bond	101.23516	19.47094	101.23516	19.42219			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	7.45562	101.30698	7.43694			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	45.76296	104.56520	45.65674			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	40.36645	100.00004	40.26649			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	17.45187	109.74955	17.40974		18,657,423,500.00		170,000	6,999,000.00
NBK9B	On 23/03/2016	Spot Bond	100.00006	12.62907	100.00006	12.59781			0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	102.32753	119.17407	102.02877			0.00	0	0.00
NCLN17	On 24/01/2013	Spot Bond	100.94176	52.61481	100.94176	52.61480			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	97.23535	100.33399	96.99334			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	33.49268	100.00000	33.42914			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	42.30473	100.00000	42.22447			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	31.93974	100.00000	31.87915			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	30.28578	100.00000	30.22832			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	22.77018	100.55018	22.71474			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	95.65376	100.22266	95.41885			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	92.77285	99.94761	92.55259			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	92.49183	99.94811	92.27276			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN52	On 26/03/2013	Spot Bond	99.94811	92.49183	99.94811	92.27276			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	92.49183	99.94811	92.27276			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	21.37027	99.86407	21.31742			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	20.27758	101.50309	20.22669			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	19.87905	101.36582	19.82923			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	22.40483	100.40506	22.34914			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911	18.82415	80.20911	18.79380			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	16.76266	100.38119	16.72102			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	13.79738	100.00000	13.77120			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	14.62311	101.10639	14.58654			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	15.19282	101.21257	15.15479			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	14.53814	101.03995	14.61649			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	12.69078	101.41775	12.65895			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	15.24571	76.11506	15.22208			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	61.73164	100.41337	61.53392			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	41.22332	100.10537	41.12115			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	41.14913	100.10374	41.04714			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN73	On 03/07/2015	Spot Bond	99.82783	20.17260	99.82783	20.12272				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.85782	100.74066	9.83377				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	8.87455	100.07228	8.85256				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	15.82810	100.06803	15.78889				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	8.49626	101.43571	8.47495				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	22.09839	110.75661	22.04465				0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	65.51453	105.36061	65.36154				0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	50.66217	106.42411	50.54484				0.00	0	3,800,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	8.01725	101.17472	7.99719				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	15.42589	119.90407	15.38591				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	11.25840	108.97397	11.22895				0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	95.30026	100.00000	95.05208				0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	89.56729	98.87170	89.35051				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	18.80261	100.47393	18.75586				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.11793	156.96491	5.10061				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	8.30452	115.40836	8.28365				0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	89.35378	98.83767	89.13811				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NPL02	On 13/06/2013	Spot Bond	97.39714	73.51665	97.39714	73.37272			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	57.61582	100.19307	57.47290			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	11.04278	114.59979	11.01259			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	13.43848	100.55569	13.40576			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	43.29835	100.53494	43.19296			0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	90.90167	100.49411	90.46485			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	21.80334	100.52625	21.75027			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	11.05251	116.99821	11.02172			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	43.55720	100.56446	43.45114			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	91.05753	100.52540	90.61983			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	21.99188	100.54276	21.93835			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	11.47609	114.44931	11.44474			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	43.86165	100.59918	43.75482			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	91.26533	100.56709	90.82647			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	22.33912	100.57314	22.28472			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	91.29563	100.57316	90.85660			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	91.47088	100.58790	91.03095			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	91.68518	100.65124	91.24398			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D4	On 22/05/2013	Spot Bond	100.70756	91.96649	100.70756	91.52373				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	9.94013	100.72887	9.91590				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	14.95554	100.67612	14.91910				0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	63.46296	134.34526	63.27009				0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	43.12702	108.59837	43.02380				0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	11.78571	125.30314	11.75425				0.00	0	7,547,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	91.03580	100.00000	90.82260				0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	11.74454	134.80590	11.71116				0.00	0	4,500,000.00
NRA023	On 31/05/2023	Spot Bond	171.14853	4.52006	171.14853	4.50380				0.00	0	82,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	10.74631	135.14144	10.71587			108,113,152,000.00		800,000	6,900,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	84.66073	101.23304	84.46856				0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	37.81838	101.21485	37.72370				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	37.70610	101.18197	37.61174				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	11.73095	101.47481	11.70216				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	21.73027	100.95122	21.67718				0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	76.88432	100.91565	76.66808				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	18.89283	101.05067	18.84561				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A1	On 18/10/2015	Spot Bond	100.00000	14.44489	100.00000	14.40912			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	14.49186	100.00000	14.45598			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	14.52004	100.00000	14.48409			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	15.19639	100.00000	15.15875			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	15.94789	100.00000	15.90840			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	20.64476	100.00000	20.59364			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	18.87567	108.19161	18.83088		33,106,632,660.00	306,000	101,506,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.37676	100.00000	4.36616			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	15.35012	104.37000	15.32009			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	22.07374	100.00000	22.01907			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	6.34780	100.00000	6.33208			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	83.25571	100.19068	82.88346			0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	99.51117	50.12255	99.51117	50.12254			0.00	0	0.00
PMM05	On 27/02/2013	Spot Bond	100.38733	97.85046	100.38733	97.60186			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	50.38125	100.00000	50.28567			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	71.82569	100.00000	71.68942			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.47782	94.04553	100.47782	93.80268			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A1F	On 15/06/2014	Spot Bond	100.10564	41.37575	100.10564	41.27319				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	36.46285	100.09773	36.36937				0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	82.23458	100.09376	81.87044				0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	82.35376	100.09863	81.98907				0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	61.08726	100.10500	60.89213				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	41.50251	100.10840	41.39965				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	36.46154	100.10173	36.36805				0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	82.55238	100.10673	82.18679				0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	61.16385	100.10663	60.96848				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	41.78586	100.11457	41.68228				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	36.45996	100.10653	36.36647				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	82.90988	100.12130	82.54267				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	42.09902	100.12138	41.99465				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	36.45812	100.11212	36.36463				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	83.22765	100.13423	82.85900				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	44.25016	100.68448	44.14230				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	36.07989	116.98567	35.98718				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009P	On 15/09/2014	Spot Bond	91.25497	29.49067	91.25497	29.42949			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.85171	40.60007	0.85084			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	5.40000	124.62952	5.36500	124.70624		105,114,765,517,200.00	465,697,318	7,654,328,379.00	
R158	On 15/09/2015	Spot Bond	124.15418	22.66673	124.15418	22.60567			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	15.05826	86.87026	15.02828			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	17.35592	130.95502	17.30716			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.13781	82.70497	8.12227			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	72.88052	107.05466	72.71092			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.37000	128.04042	7.30500	128.67908		84,013,725,252,600.00	399,419,980	0,852,571,428.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.76941	38.29047	0.76867			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.70749	36.16829	0.70685			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	216.95436	164.32216	216.90399	163.58517		13,014,852,972,695.30	59,988,898	1,297,125,472.00	
R197	On 07/12/2023	Spot Bond	0.94000	286.23605	0.94000	286.17006		303,082,884,000.00	322,428,600	229,166,000.00	
R201	On 21/12/2014	Spot Bond	5.13500	107.37042	5.10000	107.42062		3,102,515,650.00	604,190	504,545,675.00	
R202	On 07/12/2033	Spot Bond	1.73000	214.08513	1.71000	214.70287		778,714,520,000.00	450,124,000	1,072,475,000.00	
R2023	On 28/02/2023	Spot Bond	6.83000	109.85017	6.77000	110.28153		18,720,023,353,620.00	740,852,614	3,972,344,075.00	
R203	On 15/09/2017	Spot Bond	5.83500	112.75396	5.78500	112.94818		21,722,671,959,930.00	722,822,958	6,364,957,958.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 21/12/2018	Spot Bond	6.09000	110.18655	6.04000	110.42716		13,911,349,966,710.00	284,293,919	4,797,734,322.00	
R2048	On 28/02/2048	Spot Bond	108.88836	11.54808	108.88836	11.52039		129,225,166,776,300.00	186,767,500	2,781,767,500.00	
R205	On 31/03/2014	Spot Bond	100.00000	39.22040	100.00000	39.12327		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.16500	102.44941	5.13000	102.46806		4,566,479,800,000.00	884,120,000	1,094,620,000.00	
R207	On 15/01/2020	Spot Bond	6.33500	105.36327	6.28500	105.63228		4,298,097,282,325.00	678,468,395	6,802,677,485.00	
R208	On 31/03/2021	Spot Bond	6.48000	103.92345	6.42500	104.25436		19,385,827,070,400.00	991,639,980	8,101,314,384.00	
R209	On 31/03/2036	Spot Bond	8.18000	82.15209	8.13000	82.57105		27,780,332,643,300.00	396,128,685	7,229,109,409.00	
R210	On 31/03/2028	Spot Bond	1.38000	165.87677	1.38000	165.83654		271,506,720,000.00	196,744,000	161,904,400.00	
R211	On 31/01/2017	Spot Bond	0.16000	114.10954	-0.15000	114.08618		(5,433,280,000.00)	33,958,000	1,159,000,000.00	
R212	On 31/01/2022	Spot Bond	0.86000	132.45487	0.83000	132.74663		115,369,898,700.00	134,151,045	1,399,258,000.00	
R213	On 28/02/2031	Spot Bond	7.90000	94.32444	7.85500	94.70798		14,740,345,397,400.00	865,866,506	4,958,618,765.00	
R214	On 28/02/2041	Spot Bond	84.68795	10.30423	84.68795	10.28415		180,848,617,406,092.00	135,470,482	6,556,001,679.00	
R223C	On 15/03/2013	Spot Bond	98.99493	89.12270	98.99493	88.90780		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	61.12605	96.64575	60.99306		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	41.95965	94.28171	41.87021		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	29.28915	91.87036	29.22805		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	20.98128	88.83566	20.93872		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R228C	On 15/09/2015	Spot Bond	86.87026	15.05826	86.87026	15.02828			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	84.86749	10.96810	84.86749	10.94669			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	82.70497	8.13781	82.70497	8.12227			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	97.62766	72.33344	97.62766	72.19376			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	95.17874	49.90177	95.17874	49.79515			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	92.80992	34.57872	92.80992	34.50637			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	90.60553	24.30398	90.60553	24.25414			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	87.76872	17.53041	87.76872	17.49540			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	85.82547	12.67080	85.82547	12.64596			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	83.71772	9.32278	83.71772	9.30489			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	81.42381	7.00065	81.42381	6.98753			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	5.63081	77.48625	5.62069			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.41092	75.13464	4.40320			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.60497	72.16183	3.59887			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	2.89357	70.13136	2.88879			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.35140	68.17127	2.34762			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	1.93801	66.23386	1.93496			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.73824	63.06100	1.73562			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R338C	On 21/12/2020	Spot Bond	61.24492	1.47426	61.24492	1.47210				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.30007	59.05342	1.29823				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.12478	57.39997	1.12322				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	0.98191	55.80907	0.98058				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.86450	54.27807	0.86336				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.76390	52.85822	0.76291				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.67970	51.49553	0.67884				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.03206	44.45722	1.03092				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	0.96244	43.11572	0.96141				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.90288	41.83089	0.90194				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.85171	40.60007	0.85084				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.80758	39.42073	0.80678				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.76941	38.29047	0.76867				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.73629	37.20704	0.73560				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.70749	36.16829	0.70685				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	43.89132	100.16140	43.78248				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	79.64542	101.36584	79.41346				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB03	On 15/07/2016	Spot Bond	101.68455	13.92558	101.68455	13.89057				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	23.46129	100.60342	23.40415				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.27989	100.00000	2.27424				0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	96.54765	100.25681	96.30811				0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	86.02605	100.32689	85.62854				0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	86.02702	100.32010	85.62954				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	60.73745	100.32441	60.54308				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	20.10161	101.54349	20.05115				0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	83.37841	100.00000	83.25489				0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	90.77404	100.26310	90.54826				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	26.53942	101.21857	26.47299				0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	105.60303	5.87500	105.58609				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	17.09522	100.60466	17.05358				0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	57.09901	101.28378	56.95598				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	9.71258	100.77784	9.68889				0.00	0	0.00
RES16	On 14/02/2013	Spot Bond	100.58027	95.77719	100.58027	95.52507				0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	42.70079	100.38116	42.59469				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
RP001	On 28/02/2013	Spot Bond	100.60804	100.83666	100.60804	100.58059				0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	100.65009	101.43378	100.65009	101.17610				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	33.41597	102.09902	33.33351				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	13.61563	99.79665	13.58198				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	11.47219	101.65073	11.44399				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	15.82647	101.46985	15.78763				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	15.82647	101.46985	15.78763				0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	79.46654	101.38750	79.23574				0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	63.33218	100.62446	63.13339				0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	59.95695	100.24328	59.76520				0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	56.95869	101.50905	56.81574				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	14.43596	99.91990	14.40024				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	12.58879	99.90988	12.55764				0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	81.57676	100.25061	81.21184				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	9.64911	100.36848	9.62513				0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	52.22569	100.00000	52.09636				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG01	On 28/02/2014	Spot Bond	100.51732	43.90774	100.51732	43.79851			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	38.36357	100.00000	38.27063			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	31.80867	100.62598	31.73119			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.10026	5.25000	100.08593			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.68498	100.00000	0.68328			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	3.71569	100.00000	3.70648			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	17.85785	101.48404	17.81740			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	11.16087	115.23085	11.13300		4,724,464,850.00	41,000	5,241,000.00	
SBC2	On 28/04/2016	Spot Bond	104.86804	9.76402	104.86804	9.74486			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	13.99286	114.56238	13.95789			0.00	0	29,877,000.00
SBK13	On 24/11/2016	Spot Bond	100.56539	12.32246	100.56539	12.29245			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	11.69006	107.95466	11.66236			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	7.13809	101.20234	7.12022			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	8.08001	100.11990	8.05998			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	7.16518	101.08312	7.14784			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	7.51854	101.24095	7.49374			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	7.49702	101.21627	7.47228			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	22.90801	107.37565	22.85368			0.00	0	15,628,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK8	On 10/04/2013	Spot Bond	102.36256	90.23312	102.36256	90.02258			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	11.49105	105.03639	11.46444			0.00	0	7,400,000.00
SBK111	On 09/04/2014	Spot Bond	132.16219	42.41515	132.16219	42.28843			0.00	0	50,000.00
SBN18	On 14/09/2013	Spot Bond	162.56493	49.80977	162.56493	49.64633			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	81.79635	155.18315	81.52113			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	23.51975	120.12124	23.45870			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	23.44001	120.50039	23.37902			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	23.40021	120.69056	23.33924			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	87.26955	143.06048	86.98355			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	12.46006	106.46393	12.43071			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	23.48270	120.29708	23.42168			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	23.46277	120.39190	23.40176			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	78.10688	215.59863	77.76918			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	91.03580	100.00000	90.82260			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	8.73332	100.10760	8.71167			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	43.69618	99.06612	43.58888			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	30.19757	100.00010	30.12280			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN51	On 03/10/2016	Spot Bond	99.81852	10.90365	99.81852	10.87669			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	82.92314	99.79990	82.67601			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	66.44598	100.00000	66.28501			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	12.64520	109.84578	12.61465			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	44.84073	100.78863	44.73133			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	11.39244	100.87410	11.36401			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	7.88519	99.99987	7.86567			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.25544	100.00000	1.25264			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	8.47698	99.99997	8.45598			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	9.90954	113.08735	9.88516			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	109.22356	11.02297	109.22356	10.99646			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	8.67104	100.77436	8.64989			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	21.88471	100.47821	21.83147			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	10.02297	100.50480	9.99858			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	8.26094	100.51996	8.24083			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	10.10471	106.95022	10.08083		27,593,156,760.00	258,000	4,465,000.00	
SBS3	On 25/05/2026	Spot Bond	102.76906	9.26169	102.76906	9.24050			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	9.85915	104.14309	9.83634			0.00	0	10,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS7	On 26/03/2013	Spot Bond	103.79928	95.75558	103.79928	95.52124			0.00	0	1,700,000.00
SBS9	On 07/07/2016	Spot Bond	120.54819	13.56128	120.54819	13.52598		6,389,054,070.00		53,000	2,553,000.00
SBSI10	On 03/07/2013	Spot Bond	120.15971	80.49839	120.15971	80.30686		2,883,833,040,000.00		24,000,000	12,042,000.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	2.59118	272.67152	2.57897		54,534,304,000.00		200,000	100,000.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.11961	123.12082	4.10889		0.00		0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	10.04401	114.44000	10.01597		0.00		0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519		0.00		0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.93373	100.00000	3.92399		0.00		0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.21919	82.63494	0.21869		0.00		0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.36139	120.42805	4.33822		0.00		0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.09528	6.50000	102.07733		0.00		0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	11.92126	100.12305	11.89171		0.00		0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	77.71770	99.88484	77.39415		0.00		0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	20.91158	99.87542	20.85986		0.00		0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	10.23336	100.24421	10.20795		0.00		0	0.00
SHS05	On 29/06/2017	Spot Bond	103.11523	11.43676	103.11523	11.41067		5,980,683,340.00		58,000	58,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	1.60887	100.24161	1.60488		0.00		0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI1	On 15/08/2013	Spot Bond	105.71322	70.49285	105.71322	70.33046		2,114,264,400,000.00	20,000,000	10,000,000.00	
SLI2	On 15/08/2016	Spot Bond	112.32955	16.73434	112.32955	16.69385		0.00	0	8,200,000.00	
SMF1	On 27/06/2013	Spot Bond	101.56711	77.29304	101.56711	77.14130		6,297,160,820.00	62,000	672,000.00	
SNT01	On 15/09/2017	Spot Bond	105.65786	12.56301	105.65786	12.53360		0.00	0	18,700,000.00	
SPDA1	On 21/08/2014	Spot Bond	100.80059	30.39106	100.80059	30.31690		0.00	0	0.00	
SPDA2	On 21/08/2016	Spot Bond	100.58343	11.45119	100.58343	11.42330		0.00	0	0.00	
SPDA3	On 21/08/2015	Spot Bond	100.81342	16.79288	100.81342	16.75190		0.00	0	0.00	
SPDA4	On 21/08/2017	Spot Bond	100.58796	9.24171	100.58796	9.21920		0.00	0	0.00	
SSA01	On 28/06/2016	Spot Bond	107.52630	14.49185	107.52630	14.45764		1,075,263,000,000.00	10,000,000	0.00	
SSA02	On 20/04/2015	Spot Bond	101.25454	19.14471	101.25454	19.09677		0.00	0	0.00	
SSA03	On 22/04/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176		0.00	0	0.00	
SSCP01	On 01/03/2013	Spot Bond	100.00000	99.99993	100.00000	100.00000		0.00	0	0.00	
SSN001	On 01/03/2017	Spot Bond	100.41357	10.60690	100.41357	10.58054		0.00	0	0.00	
SSN002	On 26/03/2017	Spot Bond	99.94314	10.19485	99.94314	10.16962		0.00	0	0.00	
SSN003	On 25/04/2017	Spot Bond	101.14726	9.00204	101.14726	8.97952		0.00	0	0.00	
SSN004	On 31/03/2021	Spot Bond	94.17275	9.43371	94.17275	9.41374		0.00	0	0.00	
SSN005	On 31/03/2021	Spot Bond	93.82087	9.46437	93.82087	9.44439		0.00	0	0.00	
SSN006	On 21/12/2014	Spot Bond	104.67610	27.77027	104.67610	27.70612		0.00	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	7.67390	101.56575	7.65651				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.11486	10.10266	100.11486	10.07761				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	12.34800	107.35953	12.31872				0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	23.20189	121.64737	23.14106				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	1.93498	105.50721	1.92998				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	10.09212	100.00000	10.07364				0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	96.05263	100.00000	95.80052				0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974				0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	95.30026	100.00000	95.05208				0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	95.30026	100.00000	95.05208				0.00	0	0.00
SYN876	On 20/02/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216				0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	94.07216	100.00000	93.83033				0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	93.58974	100.00000	93.35038				0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	93.58974	100.00000	93.35038				0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506				0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519				0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	68.09701	100.00000	67.97020				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN913	On 19/07/2013	Spot Bond	100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	67.75297	100.00000	67.62443			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	67.62443	100.00000	67.49613			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	68.09701	100.00000	67.97020			0.00	0	0.00
SYN953	On 05/02/2013	Spot Bond	99.38728	98.12959	99.38728	97.86809			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	99.28767	96.33142	99.28767	96.07965			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	99.25974	95.83032	99.25974	95.58123			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	99.20138	94.84454	99.20138	94.60069			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	99.20211	94.84451	99.20211	94.60065			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	99.18693	94.60143	99.18693	94.35886			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	99.50500	50.12407	99.50500	50.12406			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	99.14341	93.87995	99.14341	93.64116			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	99.09929	93.17005	99.09929	92.93496			0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	99.07862	92.93633	99.07862	92.70246			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	92.24138	99.03521	92.01110			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	88.50284	98.78368	88.29136			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN969	On 16/04/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857				0.00	0	0.00
SYN971	On 20/02/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216				0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	80.75221	100.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	21.62566	119.55998	21.57005				0.00	0	200,468.00
SZ25	On 30/09/2025	Spot Bond	111.67266	10.82523	111.67266	10.79887			4,913,597,040,000.00	44,000,000		0.00
T018	On 15/07/2014	Spot Bond	100.00000	38.37942	100.00000	38.29354				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	25.78992	100.00000	25.72606				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	45.97794	104.23307	45.87150				0.00	0	200,000.00
TFS101	On 06/02/2013	Spot Bond	99.37012	97.86845	99.37012	97.60838				0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	89.35096	98.86706	89.13523				0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	99.29473	0.00000	99.29473	0.00000				0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	80.21978	100.00000	99.99993				0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.66418	102.11391	100.66418	101.84276				0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	85.59611	101.16928	85.39924				0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	84.44282	101.07247	84.25139				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	18.34584	100.91059	18.30004				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS84	On 28/07/2016	Spot Bond	110.02135	12.21957	110.02135	12.19001		2,420,469,700,000.00	22,000,000	0.00	
TFS88	On 08/02/2013	Spot Bond	100.00000	97.33333	100.00000	97.07447		0.00	0	0.00	
TFS90	On 05/03/2013	Spot Bond	100.30600	96.53034	100.30600	96.28895		0.00	0	0.00	
TFS93	On 17/02/2014	Spot Bond	100.55190	43.55983	100.55190	43.45378		0.00	0	0.00	
TFS97	On 14/11/2013	Spot Bond	100.62855	64.76270	100.62855	64.60492		0.00	0	0.00	
TH10A1	On 18/10/2038	Spot Bond	101.17076	6.53420	101.17076	6.51784		0.00	0	0.00	
TH10A2	On 18/10/2038	Spot Bond	101.20716	6.73504	101.20716	6.71818		0.00	0	0.00	
TH10A3	On 18/10/2038	Spot Bond	103.42947	7.76460	103.42947	7.74674		0.00	0	0.00	
TH10A4	On 18/07/2017	Spot Bond	100.80622	8.55586	100.80622	8.53452		0.00	0	0.00	
TH10A5	On 18/07/2017	Spot Bond	100.83814	8.80089	100.83814	8.77894		0.00	0	0.00	
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.59524	100.90574	2.58939		0.00	0	0.00	
TH10A7	On 18/10/2038	Spot Bond	100.17362	6.48479	100.17362	6.46870		0.00	0	0.00	
TH10A8	On 18/10/2038	Spot Bond	100.18041	6.74081	100.18041	6.72410		0.00	0	0.00	
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.66612	100.00000	2.66016		0.00	0	0.00	
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.16639	101.28535	7.14844		0.00	0	0.00	
TH10B2	On 18/07/2017	Spot Bond	100.89554	9.24162	100.89554	9.21855		0.00	0	0.00	
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.08710	101.45249	8.06682		0.00	0	0.00	
TH10C2	On 18/07/2017	Spot Bond	101.00134	10.05336	101.00134	10.02824		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10D1	On 18/10/2038	Spot Bond	102.14068	11.85918	102.14068	11.82926				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	13.44057	101.44362	13.40687				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	11.80448	101.20953	11.77494				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.93081	101.06155	5.91598				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.38347	101.14347	6.36750				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	6.42188	105.45079	6.40520				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.28665	101.30716	7.26840				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	7.68716	101.37985	7.66789				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	11.89863	102.14790	11.86859				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	11.53572	101.15653	11.50686				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	14.59022	101.18212	14.55370				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.20040	11.75816	101.20040	11.72873				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	6.53348	101.18212	6.51713				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	6.63390	101.20040	6.61730				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	6.68410	101.20953	6.66737				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	11.60988	101.17116	11.58083				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	11.75816	101.20040	11.72873				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B1	On 18/07/2016	Spot Bond	101.30089	12.26734	101.30089	12.23661			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.18561	101.30089	7.16761			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	12.26734	101.30089	12.23661			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	13.00652	101.44699	12.97390			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	8.18600	101.48350	8.16546			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	12.96037	101.43786	12.92787			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	16.63122	102.16719	16.58924			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	12.15281	102.21271	12.12213			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	16.76805	102.19450	16.72572			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	58.37060	99.87885	58.22622			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	25.54880	111.48563	25.48668		6,800,623,430.00	61,000	2,561,000.00	
TL20	On 22/02/2020	Spot Bond	102.36770	6.24317	102.36770	6.23115			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	11.30550	111.51511	11.27784		11,392,049,092,270.00	102,157,000	995,557,000.00	
TN20	On 17/09/2020	Spot Bond	120.69176	12.40802	120.69176	12.37570		2,536,682,032,066.56	21,017,856	297,700,043.00	
TN23	On 06/11/2023	Spot Bond	122.92168	10.97681	122.92168	10.94779		8,144,308,417,971.04	66,256,078	109,128,273.00	
TN25	On 19/08/2025	Spot Bond	112.54971	12.53668	112.54971	12.50630			0.00	0	152,700,000.00
TN27	On 14/11/2027	Spot Bond	105.64973	10.06646	105.64973	10.04290		6,371,629,566,570.00	60,309,000	7,839,000.00	
TORQ1	On 15/04/2022	Spot Bond	100.66243	7.57291	100.66243	7.55446			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ2	On 15/04/2022	Spot Bond	100.67816	7.75076	100.67816	7.73187				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.97597	100.69808	7.95653				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.99968	100.70018	7.98018				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	100.79857	9.11276	100.79857	9.09053				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.00182	15.48937	101.00182	15.45151				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	101.21676	19.47711	101.21676	19.42835				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	101.26720	8.77479	101.26720	8.75281				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	101.29746	7.65080	101.29746	7.63164				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.94648	10.00000	99.91972				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.94781	9.75000	99.92172				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.94850	100.00000	9.92284				0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond	100.00000	97.07447	100.00000	96.81698				0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond	100.00000	93.58974	100.00000	93.35038				0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond	100.00000	67.62443	100.00000	67.49613				0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond	100.00000	97.59358	100.00000	97.33333				0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	90.89631	98.80121	90.67321				0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	79.86807	97.87620	79.69739				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP134	On 27/06/2013	Spot Bond	99.82860	71.04697	99.82860	70.90919			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond	99.36331	97.60854	99.36331	97.34986			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	75.52396	97.76060	75.37150			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	13.11593	120.75743	13.08174			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	37.86744	101.23503	37.77264			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	12.47143	101.32511	12.44018			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	21.14967	101.70719	21.09650			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	110.55481	14.51773	110.55481	14.48248			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	66.81079	100.00000	66.64893			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	67.07935	100.00000	66.91686			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	67.16888	100.00000	67.00616			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	21.31286	100.80302	22.81236			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	12.54420	100.83292	14.12348			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	8.91037	100.83423	10.50095			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	97.64905	100.00000	97.40246			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.36906	97.16533	100.36906	96.91914			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	11.52718	128.75000	11.50107			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	15.78272	121.77342	15.74131			0.00	0	94,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05	On 01/08/2018	Spot Bond	243.55465	3.88453	243.55465	3.86697			0.00	0	51,520,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	21.94627	107.94222	21.89400			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	110.97172	11.44631	110.97172	11.41843			0.00	0	80,355,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	9.58953	113.15781	9.56580			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	9.44690	112.59168	9.42361			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	9.27721	113.82178	9.25414		22,627,769,864,000.00	198,800,000	30,069,000.00	
Z006	On 31/08/2013	Spot Bond	96.69614	63.14353	96.69614	63.00609			0.00	0	30,000,000.00
Z009	On 30/11/2013	Spot Bond	95.45272	52.11338	95.45272	52.00178			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	87.68655	17.21272	87.68655	17.17818			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	40.70463	93.89641	40.61864			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	33.90590	92.71091	33.83463			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	14.15710	86.49267	14.12917			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	25.31401	90.84932	25.26169			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	17.18177	87.67412	17.14730			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.10622	67.16812	2.10285			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.30981	100.00000	8.29404			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03346	100.00000	0.03340			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA003	On 01/09/2016	Spot Bond	100.00000	8.30981	100.00000	8.29404			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	22.26542	100.00000	22.22318			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	22.77864	100.00000	22.73542			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	21.35436	100.00000	21.31385			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	21.35436	100.00000	21.31385			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	20.24855	100.00000	20.21013			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	20.24855	100.00000	20.21013			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	19.16357	100.00000	19.12721			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	19.16357	100.00000	19.12721			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	18.03370	100.00000	17.99948			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	18.03370	100.00000	17.99948			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	17.00270	100.00000	16.97044			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	17.00270	100.00000	16.97044			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	16.00023	100.00000	15.96987			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	16.00023	100.00000	15.96987			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	15.14289	100.00000	15.11416			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	14.33149	100.00000	14.30430			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	10.71781	100.00000	10.69748			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA024	On 20/05/2016	Spot Bond	100.00000	10.12427	100.00000	10.10507			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	9.52735	100.00000	9.50928			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	9.52735	100.00000	9.50928			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	9.01685	100.00000	8.99974			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	8.51751	100.00000	8.50135			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.01532	100.00000	8.00011			0.00	0	0.00
<b>Total for j-Bonds :</b>									<b>1,067,481,115,454,670.00</b>	<b>,036,714,746</b>	<b>94 864 528 785.00</b>
<b>Grand Total:</b>									<b>1,067,483,212,337,940.00</b>	<b>136,833,740</b>	<b>94 866 062 558.00</b>