



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 01/03/2013

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			9.11780	9.11780	8.99340	8.99340		12.55	505,946,722.00	55,490	359,592.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	0.02990	0.00003	0.01420	0.00001	0.030	24.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	1,882.22990	1.88223	2,006.61420	2.00661	1,882.230	24.77	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	0.70440	0.00070	0.21860	0.00022	0.704	20.31	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,082.90440	1.08290	1,206.81860	1.20682	1,082.904	20.31	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	0.15670	0.00016	0.05790	0.00006	0.157	22.25	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,432.35670	1.43236	1,556.65790	1.55666	1,432.357	22.25	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	0.04970	0.00005	0.02220	0.00002	0.050	23.91	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,732.24970	1.73225	1,856.62220	1.85662	1,732.250	23.91	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	13.02050	0.01302	5.03850	0.00504	13.020	15.87	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	445.22050	0.44522	561.63850	0.56164	445.221	15.87	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	10.28680	0.01029	3.85660	0.00386	10.287	16.24	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	492.48680	0.49249	610.45660	0.61046	492.487	16.24	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	1.78150	0.00178	0.52360	0.00052	1.782	19.20	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	883.98150	0.88398	1,007.12360	1.00712	883.981	19.20	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	25.43120	0.02543	10.69760	0.01070	25.431	14.84	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	317.63120	0.31763	427.29760	0.42730	317.631	14.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	20.98710		0.02099	8.65530	0.00866	20.987	15.14	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	353.18710		0.35319	465.25530	0.46526	353.187	15.14	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	16.51840		0.01652	6.59800	0.00660	16.518	15.50	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	398.71840		0.39872	513.19800	0.51320	398.718	15.50	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	43.05520		0.04306	19.23290	0.01923	43.055	14.03	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	225.25520		0.22526	325.83290	0.32583	225.255	14.03	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	39.14510		0.03915	17.28460	0.01728	39.145	14.18	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	241.34510		0.24135	343.88460	0.34388	241.345	14.18	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	33.91650		0.03392	14.72610	0.01473	33.917	14.40	0.00	0	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	266.11650		0.26612	371.32610	0.37133	266.117	14.40	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	107.58020		0.10758	54.96650	0.05497	107.580	12.55	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	89.78020		0.08978	161.56650	0.16157	89.780	12.55	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	68.77720		0.06878	32.71640	0.03272	68.777	13.29	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	150.97720		0.15098	239.31640	0.23932	150.977	13.29	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	54.52060		0.05452	25.10620	0.02511	54.521	13.66	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	186.72060		0.18672	281.70620	0.28171	186.721	13.66	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	168.01940		0.16802	90.07280	0.09007	168.019	12.57	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	50.21940		0.05022	96.67280	0.09667	50.219	12.57	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	154.69610		0.15470	81.81750	0.08182	154.696	12.57	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	56.89610		0.05690	108.41750	0.10842	56.896	12.57	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	135.84730		0.13585	70.64330	0.07064	135.847	12.56	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	68.04730		0.06805	127.24330	0.12724	68.047	12.56	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	328.85330		0.32885	220.82350	0.22082	328.853	12.62	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	11.05330		0.01105	27.42350	0.02742	11.053	12.62	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	284.72750		0.28473	182.56420	0.18256	284.728	12.61	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	16.92750		0.01693	39.16420	0.03916	16.928	12.61	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	242.88650		0.24289	147.76870	0.14777	242.887	12.60	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	25.08650		0.02509	54.36870	0.05437	25.087	12.60	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	422.04740		0.42205	305.70470	0.30570	422.047	12.65		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	4.24740		0.00425	12.30470	0.01230	4.247	12.65		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	374.77480		0.37477	262.04850	0.26205	374.775	12.63		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	6.97480		0.00697	18.64850	0.01865	6.975	12.63		0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Call	356.22050		0.35622	245.23650	0.24524	356.221	12.63		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	8.42050		0.00842	21.83650	0.02184	8.420	12.63		0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	618.85030		0.61885	495.53400	0.49553	618.850	14.26		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	1.05030		0.00105	2.13400	0.00213	1.050	14.26		0.00	0	4,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	519.64820		0.51965	398.28040	0.39828	519.648	13.19		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	1.84820		0.00185	4.88040	0.00488	1.848	13.19		0.00	0	15,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	470.29300		0.47029	351.27220	0.35127	470.293	12.66		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	2.49300		0.00249	7.87220	0.00787	2.493	12.66		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	1,017.93630		1.01794	893.62450	0.89362	1,017.936	18.36		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	0.13630		0.00014	0.22450	0.00022	0.136	18.36		0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	818.17640		0.81818	694.05170	0.69405	818.176	16.39		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	0.37640		0.00038	0.65170	0.00065	0.376	16.39		0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	718.41870		0.71842	594.56040	0.59456	718.419	15.33		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	0.61870		0.00062	1.16040	0.00116	0.619	15.33		0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,217.84790		1.21785	1,093.47880	1.09348	1,217.848	20.16		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	0.04790		0.00005	0.07880	0.00008	0.048	20.16		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,167.86180		1.16786	1,043.50170	1.04350	1,167.862	19.71		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	0.06180		0.00006	0.10170	0.00010	0.062	19.71		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	1,117.88010		1.11788	993.53170	0.99353	1,117.880	19.26		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	0.08010		0.00008	0.13170	0.00013	0.080	19.26		0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Call	1,967.80010		1.96780	1,843.40130	1.84340	1,967.800	24.13		0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Put	0.00010		0.00000	0.00130	0.00000	0.000	24.13		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.22690		9.22690	9.10070	9.10070		13.41		121,841,214.50	13,205	82,118.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	26.29580		0.02630	19.44320	0.01944	26.296	20.58		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 14/06/2013	Foreign Exchange Future	11.00	Put	1,799.39580		1.79940	1,918.74320	1.91874	1,799.396	20.58		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	82.90710		0.08291	60.85620	0.06086	82.907	16.43		0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	856.00710		0.85601	960.15620	0.96016	856.007	16.43		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	59.88360		0.05988	0.00000	0.00000	59.884	17.48	12,036.60	0.00	201	201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	1,082.98360		1.08298	0.00000	0.00000	1,082.984	17.48		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	30.40930		0.03041	22.70740	0.02271	30.409	19.96		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,653.50930		1.65351	1,772.00740	1.77201	1,653.509	19.96		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	200.79760		0.20080	150.93670	0.15094	200.798	14.00		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	373.89760		0.37390	450.23670	0.45024	373.898	14.00		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	126.56410		0.12656	93.67000	0.09367	126.564	15.16		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	599.66410		0.59966	692.97000	0.69297	599.664	15.16		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	102.00270		0.10200	75.10960	0.07511	102.003	15.79		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	725.10270		0.72510	824.40960	0.82441	725.103	15.79		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	242.12760		0.24213	184.29900	0.18430	242.128	13.53		0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	295.22760		0.29523	363.59900	0.36360	295.228	13.53		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	234.69120		0.23469	178.25170	0.17825	234.691	13.61		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	307.79120		0.30779	377.55170	0.37755	307.791	13.61		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	217.07750		0.21708	164.00780	0.16401	217.078	13.80		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	340.17750		0.34018	413.30780	0.41331	340.178	13.80		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	285.25080		0.28525	217.76890	0.21777	285.251	13.26		0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	238.35080		0.23835	297.06890	0.29707	238.351	13.26		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	275.93420		0.27593	210.62380	0.21062	275.934	13.31		0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	249.03420		0.24903	309.92380	0.30992	249.034	13.31		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	253.71820		0.25372	0.00000	0.00000	253.718	13.41	50,997.36	0.00	201	201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	276.81820		0.27682	0.00000	0.00000	276.818	13.41		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	476.25240		0.47625	383.54880	0.38355	476.252	12.55		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	99.35240		0.09935	132.84880	0.13285	99.352	12.55		0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	380.59390		0.38059	297.65850	0.29766	380.594	12.87		0.00	0	2,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	153.69390		0.15369	196.95850	0.19696	153.694	12.87	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	325.03570		0.32504	248.77530	0.24878	325.036	13.09	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	198.13570		0.19814	248.07530	0.24808	198.136	13.09	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	558.29950		0.55830	456.14800	0.45615	558.299	12.51	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	71.39950		0.07140	95.44800	0.09545	71.399	12.51	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	550.36370		0.55036	449.21770	0.44922	550.364	12.50	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	73.46370		0.07346	98.51770	0.09852	73.464	12.50	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	542.47470		0.54247	442.35400	0.44235	542.475	12.49	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	75.57470		0.07557	101.65400	0.10165	75.575	12.49	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	673.94110		0.67394	561.89780	0.56190	673.941	12.66	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	47.04110		0.04704	61.19780	0.06120	47.041	12.66	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	606.85720		0.60686	499.06300	0.49906	606.857	12.58	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	59.95720		0.05996	78.36300	0.07836	59.957	12.58	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	590.49590		0.59050	484.50570	0.48451	590.496	12.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	63.59590		0.06360	83.80570	0.08381	63.596	12.55	12,782.78	201	20,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	2,027.59830		2.02760	1,901.46650	1.90147	2,027.598	16.91	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.69830		0.00070	0.76650	0.00077	0.698	16.91	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	761.08730		0.76109	646.13650	0.64614	761.087	12.77	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	34.18730		0.03419	45.43650	0.04544	34.187	12.77	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.34240		9.34240	9.21400	9.21400		14.14	82,287,859.20	8,808	35,344.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	169.53990		0.16954	139.56460	0.13956	169.540	16.76	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,027.13990		1.02714	1,125.56460	1.12556	1,027.140	16.76	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	88.60030		0.08860	73.30980	0.07331	88.600	19.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,746.20030		1.74620	1,859.30980	1.85931	1,746.200	19.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	281.84970		0.28185	233.21880	0.23322	281.850	15.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	599.44970		0.59945	679.21880	0.67922	599.450	15.08	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	234.09660		0.23410	193.36730	0.19337	234.097	15.66	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	741.69660		0.74170	829.36730	0.82937	741.697	15.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	223.22980		0.22323	184.29140	0.18429	223.230	15.82	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	780.82980		0.78083	870.29140	0.87029	780.830	15.82	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	366.12860		0.36613	305.50350	0.30550	366.129	14.29	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	423.72860		0.42373	491.50350	0.49150	423.729	14.29	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	287.50750		0.28751	237.99760	0.23800	287.508	15.02	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	585.10750		0.58511	663.99760	0.66400	585.108	15.02	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	284.66280		0.28466	235.57500	0.23558	284.663	15.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	592.26280		0.59226	671.57500	0.67157	592.263	15.05	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	720.01140		0.72001	615.66180	0.61566	720.011	13.00	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	127.61140		0.12761	151.66180	0.15166	127.611	13.00	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	406.06470		0.40606	339.62210	0.33962	406.065	14.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	363.66470		0.36366	425.62210	0.42562	363.665	14.01	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	385.24510		0.38525	322.07920	0.32208	385.245	14.14	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	392.84510		0.39285	458.07920	0.45808	392.845	14.14	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	2,048.30610		2.04831	1,921.01400	1.92101	2,048.306	15.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	5.90610		0.00591	7.01400	0.00701	5.906	15.77	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	915.97780		0.91598	803.70580	0.80371	915.978	13.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	73.57780		0.07358	89.70580	0.08971	73.578	13.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.45060		9.45060	9.32030	9.32030		14.90	12,427,539.00	1,315	12,552.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	171.10040		0.17110	146.02760	0.14603	171.100	18.97	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,720.50040		1.72050	1,825.72760	1.82573	1,720.500	18.97	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	606.31140		0.60631	525.75290	0.52575	606.311	14.27	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	355.71140		0.35571	405.45290	0.40545	355.711	14.27	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	414.15840		0.41416	354.46720	0.35447	414.158	15.53	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	653.55840		0.65356	724.16720	0.72417	653.558	15.53	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	272.51400		0.27251	232.28250	0.23228	272.514	17.07	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,091.91400		1.09191	1,181.98250	1.18198	1,091.914	17.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	723.36220		0.72336	632.00350	0.63200	723.362	13.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	250.66220		0.25066	289.60350	0.28960	250.662	13.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	709.70530		0.70971	620.55430	0.62055	709.705	13.77	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	259.10530		0.25911	300.25430	0.30025	259.105	13.77	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	694.31670		0.69432	606.38620	0.60639	694.317	13.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	271.61670		0.27162	313.98620	0.31399	271.617	13.84	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	874.29890		0.87430	767.99560	0.76800	874.299	13.61	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	173.69890		0.17370	197.69560	0.19770	173.699	13.61	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	772.89700		0.77290	673.96980	0.67397	772.897	13.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	222.29700		0.22230	253.66980	0.25367	222.297	13.70	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	754.90850		0.75491	658.64730	0.65865	754.909	13.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	232.20850		0.23221	266.24730	0.26625	232.208	13.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,067.86820		2.06787	1,939.16550	1.93917	2,067.868	15.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	17.26820		0.01727	18.86550	0.01887	17.268	15.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,499.79800		1.49980	1,374.28040	1.37428	1,499.798	14.34	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	49.19800		0.04920	53.98040	0.05398	49.198	14.34	0.00	0	100.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.67910		9.67910	9.54890	9.54890		16.11	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,421.11740		1.42112	1,297.74160	1.29774	1,421.117	14.87	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	292.01740		0.29202	298.84160	0.29884	292.017	14.87	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	856.32010		0.85632	766.82820	0.76683	856.320	15.92	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	777.22010		0.77722	817.92820	0.81793	777.220	15.92	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,844.12780		1.84413	1,717.83830	1.71784	1,844.128	15.15	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	165.02780		0.16503	168.93830	0.16894	165.028	15.15	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,494.07920		1.49408	1,370.02340	1.37002	1,494.079	14.92	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	264.97920		0.26498	271.12340	0.27112	264.979	14.92	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,457.36490		1.45736	1,333.64130	1.33364	1,457.365	14.90	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	278.26490		0.27826	284.74130	0.28474	278.265	14.90	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.43080		10.43080	10.31340	10.31340		17.46	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,786.86940		1.78687	1,671.13270	1.67113	1,786.869	15.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	506.06940		0.50607	507.73270	0.50773	506.069	15.72	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,756.30700		1.75631	1,640.77110	1.64077	1,756.307	15.75	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	525.50700		0.52551	527.37110	0.52737	525.507	15.75	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,726.17460		1.72617	1,610.83780	1.61084	1,726.175	15.77	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	545.37460		0.54537	547.43780	0.54744	545.375	15.77	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			9.11780		9.11780	8.99340	8.99340		12.55	227,945.00	25	1,372.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	43,162.95050		0.43163	31,468.11820	0.31468	43,162.950	12.65	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	382.95050		0.00383	1,128.11820	0.01128	382.951	12.65	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	38,413.43590		0.38413	27,060.22110	0.27060	38,413.436	12.64	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	633.43590		0.00633	1,720.22110	0.01720	633.436	12.64	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	37,477.47760		0.37477	26,204.84870	0.26205	37,477.478	12.63	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	697.47760		0.00697	1,864.84870	0.01865	697.478	12.63	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	36,546.90240		0.36547	25,359.15120	0.25359	36,546.902	12.63	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	766.90240		0.00767	2,019.15120	0.02019	766.902	12.63	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	15,469.60950		0.15470	8,181.74530	0.08182	15,469.609	12.57	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	5,689.60950		0.05690	10,841.74530	0.10842	5,689.609	12.57	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.22690		9.22690	9.10070	9.10070		13.41	0.00	0	5.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	55,036.37280		0.55036	44,921.77370	0.44922	55,036.373	12.50	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	7,346.37280		0.07346	9,851.77370	0.09852	7,346.373	12.50	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	54,247.47370		0.54247	44,235.40340	0.44235	54,247.474	12.49	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	7,557.47370		0.07557	10,165.40340	0.10165	7,557.474	12.49	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	55,829.94830		0.55830	45,614.79650	0.45615	55,829.948	12.51	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	7,139.94830		0.07140	9,544.79650	0.09545	7,139.948	12.51	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.34240		9.34240	9.21400	9.21400		14.14	0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	61,371.67040		0.61372	52,526.61100	0.52527	61,371.670	12.99	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	17,131.67040		0.17132	21,126.61100	0.21127	17,131.670	12.99	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	60,756.24200		0.60756	51,964.58930	0.51965	60,756.242	13.01	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	17,516.24200		0.17516	21,564.58930	0.21565	17,516.242	13.01	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	62,051.65250		0.62052	53,093.66710	0.53094	62,051.653	12.99	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	16,811.65250		0.16812	20,693.66710	0.20694	16,811.653	12.99	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			13.68660		13.68660	13.63920	13.63920		9.96	18,490,596.60	1,351	9,177.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	375.46500		0.37547	337.29810	0.33730	375.465	11.88	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	28.86500		0.02886	38.09810	0.03810	28.865	11.88	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	366.73090		0.36673	328.84580	0.32885	366.731	11.83	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	30.13090		0.03013	39.64580	0.03965	30.131	11.83	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	358.04960		0.35805	320.45400	0.32045	358.050	11.78	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	31.44960		0.03145	41.25400	0.04125	31.450	11.78	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	10.90140		0.01090	9.39920	0.00940	10.901	14.87	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	724.30140		0.72430	770.19920	0.77020	724.301	14.87	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	220.65440		0.22065	189.27490	0.18927	220.654	10.87	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	64.05440		0.06405	80.07490	0.08007	64.054	10.87	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	110.82910		0.11083	95.62680	0.09563	110.829	9.96	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	124.22910		0.12423	156.42680	0.15643	124.229	9.96	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	54.23650		0.05424	47.03620	0.04704	54.236	11.36	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	267.63650		0.26764	307.83620	0.30784	267.637	11.36	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			13.84480		13.84480	13.79620	13.79620		10.46	24,491,451.20	1,769	2,927.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	86.37080		0.08637	73.60140	0.07360	86.371	12.80	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	1,041.57080		1.04157	1,077.40140	1.07740	1,041.571	12.80	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	41.51010		0.04151	34.15900	0.03416	41.510	13.60	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,496.71010		1.49671	1,537.95900	1.53796	1,496.710	13.60	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	162.84380		0.16284	147.43480	0.14743	162.844	11.85	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	658.04380		0.65804	691.23480	0.69123	658.044	11.85	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	150.98120		0.15098	136.12270	0.13612	150.981	12.02	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	706.18120		0.70618	739.92270	0.73992	706.181	12.02	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	108.08330		0.10808	93.91420	0.09391	108.083	12.59	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	913.28330		0.91328	947.71420	0.94771	913.283	12.59	0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	334.25550		0.33426	310.34570	0.31035	334.256	10.35	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	279.45550		0.27946	304.14570	0.30415	279.455	10.35	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	329.63890		0.32964	305.84230	0.30584	329.639	10.37	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	284.83890		0.28484	309.64230	0.30964	284.839	10.37	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	325.07550		0.32508	301.74950	0.30175	325.075	10.39	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	290.27550		0.29028	315.54950	0.31555	290.275	10.39	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	1,856.60020		1.85660	1,809.73000	1.80973	1,856.600	14.26	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	11.80020		0.01180	13.53000	0.01353	11.800	14.26	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	886.59230		0.88659	844.39610	0.84440	886.592	9.95	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	41.79230		0.04179	48.19610	0.04820	41.792	9.95	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.01540		14.01540	13.96470	13.96470		10.91	0.00	0	500.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	245.68460		0.24568	229.48760	0.22949	245.685	12.63	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	980.28460		0.98028	1,014.78760	1.01479	980.285	12.63	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	243.65090		0.24365	227.54160	0.22754	243.651	12.65	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	988.25090		0.98825	1,022.84160	1.02284	988.251	12.65	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	247.73400		0.24773	231.45250	0.23145	247.734	12.61	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	972.33400		0.97233	1,006.75250	1.00675	972.334	12.61	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.17730		14.17730	14.12460	14.12460		11.53	0.00	0	31.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	365.83580		0.36584	346.37650	0.34638	365.836	12.95	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,088.53580		1.08854	1,121.77650	1.12178	1,088.536	12.95	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	363.60810		0.36361	344.22870	0.34423	363.608	12.97	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,096.30810		1.09631	1,129.62870	1.12963	1,096.308	12.97	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	368.01030		0.36801	348.54080	0.34854	368.010	12.93	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,080.71030		1.08071	1,113.94080	1.11394	1,080.710	12.93	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09820		0.09820	0.09740	0.09740		18.04	0.00	0	24,041.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	822.51660		0.00823	744.24480	0.00744	822.517	19.23	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	2.51660		0.00003	4.24480	0.00004	2.517	19.23	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	80.32410		0.00080	58.24790	0.00058	80.324	18.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	260.32410		0.00260	318.24790	0.00318	260.324	18.04	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	1.73190		0.00002	1.14340	0.00001	1.732	22.63	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,181.73190		0.01182	1,261.14340	0.01261	1,181.732	22.63	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09950		0.09950	0.09860	0.09860		18.55	2,487.50	25	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	1,023.23700		0.01023	945.43260	0.00945	1,023.237	18.23	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	73.23700		0.00073	85.43260	0.00085	73.237	18.23	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	371.30860		0.00371	322.46140	0.00322	371.309	18.55	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	421.30860		0.00421	462.46140	0.00462	421.309	18.55	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	114.39370		0.00114	93.03230	0.00093	114.394	20.61	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,164.39370		0.01164	1,233.03230	0.01233	1,164.394	20.61	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.84220		11.84220	11.78140	11.78140		12.37	40,062,162.60	3,383	33,916.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	844.01670		0.84402	783.88780	0.78389	844.017	15.48	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	1.81670		0.00182	2.48780	0.00249	1.817	15.48	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	834.09410		0.83409	773.99100	0.77399	834.094	15.40	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	1.89410		0.00189	2.59100	0.00259	1.894	15.40	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	4.46400		0.00446	3.07570	0.00308	4.464	15.80	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	802.26400		0.80226	861.67570	0.86168	802.264	15.80	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	873.80450		0.87380	813.60430	0.81360	873.804	15.71	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	1.60450		0.00160	2.20430	0.00220	1.604	15.71	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	853.94270		0.85394	793.78900	0.79379	853.943	15.55	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	1.74270		0.00174	2.38900	0.00239	1.743	15.55	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.99270		11.99270	11.93040	11.93040		13.11	20,027,809.00	1,670	37,478.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	690.38210		0.69038	638.87920	0.63888	690.382	12.28	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	97.68210		0.09768	108.47920	0.10848	97.682	12.28	0.00	0	300.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	432.04150		0.43204	390.01090	0.39001	432.042	12.84	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	239.34150		0.23934	259.61090	0.25961	239.342	12.84	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	176.52430		0.17652	154.44590	0.15445	176.524	14.40	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	683.82430		0.68382	724.04590	0.72405	683.824	14.40	0.00	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	11.24	Call	818.72600		0.81873	763.24910	0.76325	818.726	12.31	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	66.02600		0.06603	72.84910	0.07285	66.026	12.31	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	810.43430		0.81043	755.09660	0.75510	810.434	12.30	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	67.73430		0.06773	74.69660	0.07470	67.734	12.30	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	802.17830		0.80218	746.98030	0.74698	802.178	12.30	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	69.47830		0.06948	76.58030	0.07658	69.478	12.30	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.15300		12.15300	12.08900	12.08900		13.56	0.00	0	14,470.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	447.74460		0.44774	411.93190	0.41193	447.745	13.77	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	544.74460		0.54474	572.93190	0.57293	544.745	13.77	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	411.81290		0.41181	378.05560	0.37806	411.813	13.98	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	608.81290		0.60881	639.05560	0.63906	608.813	13.98	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	272.90670		0.27291	248.50930	0.24851	272.907	15.03	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	969.90670		0.96991	1,009.50930	1.00951	969.907	15.03	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	559.79120		0.55979	517.58690	0.51759	559.791	13.33	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	396.79120		0.39679	418.58690	0.41859	396.791	13.33	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	554.97200		0.55497	512.95990	0.51296	554.972	13.35	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	401.97200		0.40197	423.95990	0.42396	401.972	13.35	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	550.18460		0.55018	508.36800	0.50837	550.185	13.36	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	407.18460		0.40718	429.36800	0.42937	407.185	13.36	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.30470		12.30470	12.23870	12.23870		14.02	0.00	0	485.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,263.31780		1.26332	1,204.18720	1.20419	1,263.318	13.02	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	158.61780		0.15862	165.48720	0.16549	158.618	13.02	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,083.41780		1.08342	1,026.70640	1.02671	1,083.418	13.06	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	221.71780		0.22172	231.00640	0.23101	221.718	13.06	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,048.28000		1.04828	992.12230	0.99212	1,048.280	13.07	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	236.58000		0.23658	246.42230	0.24642	236.580	13.07	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	1,013.80710		1.01381	958.22230	0.95822	1,013.807	13.08	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	252.10710		0.25211	262.52230	0.26252	252.107	13.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
2025	On 02/05/2013	Bond Future			113.69350		113.69350	113.69410	113.69410				0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	279.83000		0.27983	280.43000	0.28043	279.830			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2038	On 02/05/2013	Bond Future			112.32606		112.32606	112.32457	112.32457				0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Call	721.58000		0.72158	720.09000	0.72009	721.580			0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2050	On 02/05/2013	Bond Future			119.66292		119.66292	119.66082	119.66082				0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	2,065.10000		2.06510	2,063.00000	2.06300	2,065.100			0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL7T	On 02/05/2013	Index Future			493.75900		493.75900	496.55400	496.55400				0.00	0	12.00
AL7T	On 01/08/2013	Index Future			500.22300		500.22300	503.06000	503.06000				0.00	0	0.00
AL7T	On 07/11/2013	Index Future			507.36500		507.36500	510.24500	510.24500				0.00	0	0.00
ALBI	On 02/05/2013	Index Future			438.78400		438.78400	440.93200	440.93200				403,681,280.00	92	1,017.00
ALBI	On 01/08/2013	Index Future			444.52900		444.52900	446.70800	446.70800				0.00	0	79.00
ALBI	On 07/11/2013	Index Future			450.87500		450.87500	453.08900	453.08900				0.00	0	85.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.29650		9.29650	9.20500	9.20500				14,279,424.00	1,536	14,493.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	786.55830		0.78656	695.18640	0.69519	786.558	13.05		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	0.05830		0.00006	0.18640	0.00019	0.058	13.05		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	977.91240		0.97791	886.42570	0.88643	977.912	14.45		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	0.01240		0.00001	0.02570	0.00003	0.012	14.45		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	927.91470		0.92791	836.44340	0.83644	927.915	13.87		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	0.01470		0.00001	0.04340	0.00004	0.015	13.87		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	877.92390		0.87792	786.47300	0.78647	877.924	13.58		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	0.02390		0.00002	0.07300	0.00007	0.024	13.58		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
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.34580		9.34580	9.25280	9.25280		8.95	1,504,673.80	161	11,978.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	628.06220		0.62806	542.55210	0.54255	628.062	9.74	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	22.26220		0.02226	29.75210	0.02975	22.262	9.74	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	618.76640		0.61877	533.48480	0.53348	618.766	9.70	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	22.96640		0.02297	30.68480	0.03068	22.966	9.70	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	609.49330		0.60949	524.44730	0.52445	609.493	9.65	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	23.69330		0.02369	31.64730	0.03165	23.693	9.65	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.40100		9.40100	9.30730	9.30730		9.89	0.00	0	5,250.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	584.13210		0.58413	513.37710	0.51338	584.132	9.67	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	83.13210		0.08313	106.07710	0.10608	83.132	9.67	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	576.30230		0.57630	506.26660	0.50627	576.302	9.66	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	85.30230		0.08530	108.96660	0.10897	85.302	9.66	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	324.27410		0.32427	273.90800	0.27391	324.274	9.83	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	223.27410		0.22327	266.60800	0.26661	223.274	9.83	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	664.73940		0.66474	588.50240	0.58850	664.739	9.76	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	63.73940		0.06374	81.20240	0.08120	63.739	9.76	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	592.00570		0.59201	520.54180	0.52054	592.006	9.68	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	81.00570		0.08101	103.24180	0.10324	81.006	9.68	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.45400		9.45400	9.35820	9.35820		10.61	8,981,300.00	950	1,635.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	352.71900		0.35272	312.37950	0.31238	352.719	10.64	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	358.71900		0.35872	414.17950	0.41418	358.719	10.64	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	348.76510		0.34877	308.83250	0.30883	348.765	10.66	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	364.76510		0.36477	420.63250	0.42063	364.765	10.66	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	344.85620		0.34486	305.32730	0.30533	344.856	10.68	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	370.85620		0.37086	427.12730	0.42713	370.856	10.68	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.86970		9.86970	9.78930	9.78930		12.78	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,679.47630		2.67948	2,604.23190	2.60423	2,679.476	12.79	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	59.77630		0.05978	64.93190	0.06493	59.776	12.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,633.45190		2.63345	2,558.38530	2.55839	2,633.452	12.75	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	63.75190		0.06375	69.08530	0.06909	63.752	12.75	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,587.63440		2.58763	2,512.75190	2.51275	2,587.634	12.72	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	67.93440		0.06793	73.45190	0.07345	67.934	12.72	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.84480		8.84480	8.75100	8.75100		9.10	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	219.19730		0.21920	145.44530	0.14545	219.197	10.25	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	14.39730		0.01440	34.44530	0.03445	14.397	10.25	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	210.48530		0.21049	138.04930	0.13805	210.485	10.20	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	15.68530		0.01569	37.04930	0.03705	15.685	10.20	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	201.87520		0.20188	130.81610	0.13082	201.875	10.14	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	17.07520		0.01708	39.81610	0.03982	17.075	10.14	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.93350		8.93350	8.83790	8.83790		11.99	0.00	0	25.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	226.02230		0.22602	183.89420	0.18389	226.022	11.99	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	232.52230		0.23252	285.99420	0.28599	232.522	11.99	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	221.23770		0.22124	180.23230	0.18023	221.238	11.99	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	237.73770		0.23774	292.33230	0.29233	237.738	11.99	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	217.03630		0.21704	176.63440	0.17663	217.036	12.02	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	243.53630		0.24354	298.73440	0.29873	243.536	12.02	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.16860		0.16860	0.09210	0.09210			0.00	144	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.06700		0.06700	0.03130	0.03130			0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.05830		0.05830	-0.07180	-0.07180			0.00	0	16,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.09390		0.09390	-0.09550	-0.09550			0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.13710		0.13710	0.08050	0.08050			0.00	6,500	64,000.00
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.09270		0.09270	0.04840	0.04840			0.00	10,400	65,200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.11410		0.11410	0.10130	0.10130				0.00	0	5,000.00
CF CANDO CACX	On 01/03/2013	Can-Do Future			0.00000		0.00000	144.53240	144.53240				0.00	50	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.65980		9.65980	9.64870	9.64870		9.60		0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	521.80330		0.52180	512.01260	0.51201	521.803	12.62		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	2.00330		0.00200	3.31260	0.00331	2.003	12.62		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	511.98420		0.51198	502.26250	0.50226	511.984	12.58		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	2.18420		0.00218	3.56250	0.00356	2.184	12.58		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	502.16210		0.50216	492.52380	0.49252	502.162	12.52		0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	2.36210		0.00236	3.82380	0.00382	2.362	12.52		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.78570		9.78570	9.77440	9.77440		11.83		0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	376.16740		0.37617	376.95660	0.37696	376.167	11.27		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	130.46740		0.13047	142.55660	0.14256	130.467	11.27		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	370.08860		0.37009	370.90480	0.37090	370.089	11.29		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	134.38860		0.13439	146.50480	0.14650	134.389	11.29		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	364.08050		0.36408	364.92000	0.36492	364.081	11.31		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	138.38050		0.13838	150.52000	0.15052	138.380	11.31		0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry			9.28850		9.28850	9.19790	9.19790		6.72		0.00	13,000	0.00
DAAD	On 01/03/2013	Any day expiry	9.07	Call	218.50000		0.21850	128.64600	0.12865	218.500	6.72		0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.07	Put	0.00000		0.00000	0.74600	0.00075	0.000	6.72		0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.13	Call	158.50000		0.15850	70.80990	0.07081	158.500	6.72		0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.13	Put	0.00000		0.00000	2.90990	0.00291	0.000	6.72		0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.14	Call	148.50000		0.14850	61.62750	0.06163	148.500	6.72		0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.14	Put	0.00000		0.00000	3.72750	0.00373	0.000	6.72		0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.15	Call	138.50000		0.13850	52.69730	0.05270	138.500	6.72		0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.15	Put	0.00000		0.00000	4.79730	0.00480	0.000	6.72		0.00	0	0.00
DAAD	On 01/03/2013	Any day expiry	9.16	Call	128.50000		0.12850	44.09770	0.04410	128.500	6.72		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
DAAD	On 01/03/2013	Any day expiry	9.16	Put	0.00000	0.00000	6.19770	0.00620	0.000	6.72	0.00	0	0.00	
DACA	On 11/03/2013	Any day expiry			8.83750	8.83750	8.74370	8.74370		8.69	0.00	0	5,000.00	
DACA	On 11/03/2013	Any day expiry	8.60	Call	242.20410	0.24220	159.54310	0.15954	242.204	11.01	0.00	0	5,000.00	
DACA	On 11/03/2013	Any day expiry	8.60	Put	4.70410	0.00470	15.84310	0.01584	4.704	11.01	0.00	0	0.00	
DACA	On 11/03/2013	Any day expiry	8.64	Call	204.74900	0.20475	126.72790	0.12673	204.749	10.64	0.00	0	0.00	
DACA	On 11/03/2013	Any day expiry	8.64	Put	7.24900	0.00725	23.02790	0.02303	7.249	10.64	0.00	0	0.00	
DACA	On 11/03/2013	Any day expiry	8.65	Call	195.56770	0.19557	118.93040	0.11893	195.568	10.54	0.00	0	0.00	
DACA	On 11/03/2013	Any day expiry	8.65	Put	8.06770	0.00807	25.23040	0.02523	8.068	10.54	0.00	0	0.00	
DACA	On 11/03/2013	Any day expiry	8.66	Call	186.47440	0.18647	111.31740	0.11132	186.474	10.45	0.00	0	0.00	
DACA	On 11/03/2013	Any day expiry	8.66	Put	8.97440	0.00897	27.61740	0.02762	8.974	10.45	0.00	0	0.00	
DAEU	On 01/03/2013	Any day expiry			11.82030	11.82030	11.76310	11.76310		11.28	0.00	0	0.00	
DAEU	On 01/03/2013	Any day expiry	11.79	Call	30.30000	0.03030	22.49220	0.02249	30.300	11.28	0.00	0	0.00	
DAEU	On 01/03/2013	Any day expiry	11.79	Put	0.00000	0.00000	49.39220	0.04939	0.000	11.28	0.00	0	0.00	
DAEU	On 01/03/2013	Any day expiry	11.80	Call	20.30000	0.02030	19.50560	0.01951	20.300	11.28	0.00	0	0.00	
DAEU	On 01/03/2013	Any day expiry	11.80	Put	0.00000	0.00000	56.40560	0.05641	0.000	11.28	0.00	0	0.00	
DAEU	On 01/03/2013	Any day expiry	11.81	Call	10.30000	0.01030	16.88380	0.01688	10.300	11.28	0.00	0	0.00	
DAEU	On 01/03/2013	Any day expiry	11.81	Put	0.00000	0.00000	63.78380	0.06378	0.000	11.28	0.00	0	0.00	
DAEU	On 01/03/2013	Any day expiry	11.72	Call	100.30000	0.10030	59.64000	0.05964	100.300	11.28	0.00	0	0.00	
DAEU	On 01/03/2013	Any day expiry	11.72	Put	0.00000	0.00000	16.54000	0.01654	0.000	11.28	0.00	0	0.00	
DAEU	On 07/03/2013	Any day expiry			11.82390	11.82390	11.76310	11.76310		12.61	0.00	0	0.00	
DAEU	On 07/03/2013	Any day expiry	11.81	Call	83.90200	0.08390	59.57340	0.05957	83.902	12.70	0.00	0	0.00	
DAEU	On 07/03/2013	Any day expiry	11.81	Put	70.00200	0.07000	106.47340	0.10647	70.002	12.70	0.00	0	0.00	
DAEU	On 07/03/2013	Any day expiry	11.95	Call	36.11790	0.03612	24.67800	0.02468	36.118	13.92	0.00	0	5,000.00	
DAEU	On 07/03/2013	Any day expiry	11.95	Put	162.21790	0.16222	211.57800	0.21158	162.218	13.92	0.00	0	0.00	
DAEU	On 07/03/2013	Any day expiry	11.75	Call	121.29000	0.12129	84.37830	0.08438	121.290	13.09	0.00	0	5,000.00	
DAEU	On 07/03/2013	Any day expiry	11.75	Put	47.39000	0.04739	71.27830	0.07128	47.390	13.09	0.00	0	0.00	
DAEU	On 07/03/2013	Any day expiry	11.79	Call	94.87130	0.09487	67.06530	0.06707	94.871	12.71	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 07/03/2013	Any day expiry	11.79	Put	60.97130		0.06097	93.96530	0.09397	60.971	12.71	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.80	Call	88.73700		0.08874	63.22680	0.06323	88.737	12.61	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.80	Put	64.83700		0.06484	100.12680	0.10013	64.837	12.61	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.26660	12.26660		12.20110	12.20110		13.89	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	756.61610		0.75662	708.87970	0.70888	756.616	13.35	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	380.01610		0.38002	397.77970	0.39778	380.016	13.35	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	751.36420		0.75136	703.79540	0.70380	751.364	13.37	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	384.76420		0.38476	402.69540	0.40270	384.764	13.37	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	746.14400		0.74614	698.74300	0.69874	746.144	13.38	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	389.54400		0.38954	407.64300	0.40764	389.544	13.38	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry			13.66530	13.66530		13.61970	13.61970		9.61	0.00	0	4,000.00
DAGB	On 04/03/2013	Any day expiry	11.32	Call	2,345.30000		2.34530	2,299.70000	2.29970	2,345.300	20.72	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	11.32	Put	0.00000		0.00000	0.00000	0.00000	0.000	20.72	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.32	Call	346.49940		0.34650	303.00910	0.30301	346.499	13.69	0.00	0	4,000.00
DAGB	On 04/03/2013	Any day expiry	13.32	Put	1.19940		0.00120	3.30910	0.00331	1.199	13.69	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.34	Call	326.78320		0.32678	283.67760	0.28368	326.783	13.44	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.34	Put	1.48320		0.00148	3.97760	0.00398	1.483	13.44	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.35	Call	316.95040		0.31695	274.06260	0.27406	316.950	13.32	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.35	Put	1.65040		0.00165	4.36260	0.00436	1.650	13.32	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.36	Call	307.13700		0.30714	264.48620	0.26449	307.137	13.19	0.00	0	0.00
DAGB	On 04/03/2013	Any day expiry	13.36	Put	1.83700		0.00184	4.78620	0.00479	1.837	13.19	0.00	0	0.00
DAUS	On 01/03/2013	Any day expiry			9.10180	9.10180		8.98000	8.98000		11.59	0.00	134,000	0.00
DAUS	On 01/03/2013	Any day expiry	8.91	Call	191.80000		0.19180	76.38630	0.07639	191.800	11.59	0.00	0	0.00
DAUS	On 01/03/2013	Any day expiry	8.91	Put	0.00000		0.00000	6.38630	0.00639	0.000	11.59	0.00	0	0.00
DAUS	On 01/03/2013	Any day expiry	8.93	Call	171.80000		0.17180	59.65350	0.05965	171.800	11.59	0.00	0	0.00
DAUS	On 01/03/2013	Any day expiry	8.93	Put	0.00000		0.00000	9.65350	0.00965	0.000	11.59	0.00	0	0.00
DAUS	On 01/03/2013	Any day expiry	8.89	Call	211.80000		0.21180	94.17950	0.09418	211.800	11.59	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
DAUS	On 01/03/2013	Any day expiry	8.89	Put	0.00000	0.00000	4.17950	0.00418	0.000	11.59	0.00	0	0.00	
DAUS	On 01/03/2013	Any day expiry	8.90	Call	201.80000	0.20180	85.17210	0.08517	201.800	11.59	0.00	0	0.00	
DAUS	On 01/03/2013	Any day expiry	8.90	Put	0.00000	0.00000	5.17210	0.00517	0.000	11.59	0.00	0	0.00	
DAUS	On 12/03/2013	Any day expiry			9.11040	9.11040	8.98610	8.98610		12.66	0.00	0	40,000.00	
DAUS	On 12/03/2013	Any day expiry	8.85	Call	271.52110	0.27152	164.94160	0.16494	271.521	13.57	0.00	0	0.00	
DAUS	On 12/03/2013	Any day expiry	8.85	Put	11.12110	0.01112	28.84160	0.02884	11.121	13.57	0.00	0	0.00	
DAUS	On 12/03/2013	Any day expiry	8.86	Call	262.56830	0.26257	157.31290	0.15731	262.568	13.53	0.00	0	40,000.00	
DAUS	On 12/03/2013	Any day expiry	8.86	Put	12.16830	0.01217	31.21290	0.03121	12.168	13.53	0.00	0	0.00	
DAUS	On 12/03/2013	Any day expiry	8.84	Call	280.55280	0.28055	172.71870	0.17272	280.553	13.60	0.00	0	0.00	
DAUS	On 12/03/2013	Any day expiry	8.84	Put	10.15280	0.01015	26.61870	0.02662	10.153	13.60	0.00	0	0.00	
DAUS	On 14/03/2013	Any day expiry			9.11290	9.11290	9.00000	9.00000		12.79	0.00	0	0.00	
DAUS	On 14/03/2013	Any day expiry	8.99	Call	163.54180	0.16354	0.00000	0.00000	163.542	13.05	0.00	0	0.00	
DAUS	On 14/03/2013	Any day expiry	8.99	Put	40.64180	0.04064	0.00000	0.00000	40.642	13.05	0.00	0	0.00	
DAUS	On 14/03/2013	Any day expiry	9.00	Call	156.43130	0.15643	0.00000	0.00000	156.431	13.02	0.00	0	0.00	
DAUS	On 14/03/2013	Any day expiry	9.00	Put	43.53130	0.04353	0.00000	0.00000	43.531	13.02	0.00	0	0.00	
DAUS	On 14/03/2013	Any day expiry	9.01	Call	149.47320	0.14947	0.00000	0.00000	149.473	13.00	0.00	0	0.00	
DAUS	On 14/03/2013	Any day expiry	9.01	Put	46.57320	0.04657	0.00000	0.00000	46.573	13.00	0.00	0	0.00	
DAUS	On 14/03/2013	Any day expiry	8.97	Call	178.20680	0.17821	0.00000	0.00000	178.207	13.09	0.00	0	0.00	
DAUS	On 14/03/2013	Any day expiry	8.97	Put	35.30680	0.03531	0.00000	0.00000	35.307	13.09	0.00	60,000	20,000.00	
DAUS	On 26/03/2013	Any day expiry			9.12770	9.12770	9.00320	9.00320		12.75	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,127.83950	1.12784	1,003.43690	1.00344	1,127.839	16.76	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	8.00	Put	0.13950	0.00014	0.23690	0.00024	0.139	16.76	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	8.10	Call	1,027.95030	1.02795	903.62600	0.90363	1,027.950	16.13	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	8.10	Put	0.25030	0.00025	0.42600	0.00043	0.250	16.13	0.00	0	5,400.00	
DAUS	On 26/03/2013	Any day expiry	9.02	Call	180.72640	0.18073	105.84110	0.10584	180.726	12.58	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	9.02	Put	73.02640	0.07303	122.64110	0.12264	73.026	12.58	0.00	0	0.00	
DAUS	On 26/03/2013	Any day expiry	9.35	Call	52.33150	0.05233	26.64240	0.02664	52.331	14.04	0.00	0	5,400.00	
DAUS	On 26/03/2013	Any day expiry	9.35	Put	274.63150	0.27463	373.44240	0.37344	274.632	14.04	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/03/2013	Any day expiry	9.04	Call	168.51820		0.16852	97.80470	0.09780	168.518	12.61	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	80.81820		0.08082	134.60470	0.13460	80.818	12.61	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	162.60990		0.16261	93.98630	0.09399	162.610	12.62	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	84.90990		0.08491	140.78630	0.14079	84.910	12.62	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	156.83330		0.15683	90.29740	0.09030	156.833	12.63	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	89.13330		0.08913	147.09740	0.14710	89.133	12.63	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			9.16630		9.16630	9.04120	9.04120		12.87	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	239.60820		0.23961	164.10810	0.16411	239.608	12.75	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	133.30820		0.13331	182.90810	0.18291	133.308	12.75	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	120.95970		0.12096	78.29600	0.07830	120.960	13.79	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	304.65970		0.30466	387.09600	0.38710	304.660	13.79	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	262.86270		0.26286	182.79710	0.18280	262.863	12.69	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	116.56270		0.11656	161.59710	0.16160	116.563	12.69	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	251.05960		0.25106	173.00330	0.17300	251.060	12.72	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	124.75960		0.12476	171.80330	0.17180	124.760	12.72	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	245.29040		0.24529	168.24470	0.16824	245.290	12.74	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	128.99040		0.12899	177.04470	0.17704	128.990	12.74	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,167.81140		1.16781	1,043.37370	1.04337	1,167.811	14.72	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	1.51140		0.00151	2.17370	0.00217	1.511	14.72	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,068.46780		1.06847	944.41530	0.94442	1,068.468	14.18	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	2.16780		0.00217	3.21530	0.00322	2.168	14.18	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			9.20590		9.20590	9.08020	9.08020		13.06	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	314.92890		0.31493	235.43060	0.23543	314.929	12.79	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	159.02890		0.15903	205.23060	0.20523	159.029	12.79	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	309.32880		0.30933	230.63960	0.23064	309.329	12.80	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	163.42880		0.16343	210.43960	0.21044	163.429	12.80	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	183.10120		0.18310	132.33750	0.13234	183.101	13.68	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	327.20120		0.32720	402.13750	0.40214	327.201	13.68	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
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,112.35230		1.11235	988.70620	0.98871	1,112.352	13.73	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	6.45230		0.00645	8.50620	0.00851	6.452	13.73	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	320.60060		0.32060	240.29500	0.24029	320.601	12.77	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	154.70060		0.15470	200.09500	0.20009	154.701	12.77	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.24170		9.24170	9.11520	9.11520		13.50	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	370.83320		0.37083	291.69150	0.29169	370.833	13.08	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	189.13320		0.18913	236.49150	0.23649	189.133	13.08	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	240.06740		0.24007	185.32170	0.18532	240.067	13.86	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	348.36740		0.34837	420.12170	0.42012	348.367	13.86	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,153.93910		1.15394	1,030.62130	1.03062	1,153.939	13.69	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	12.23910		0.01224	15.42130	0.01542	12.239	13.69	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	381.91790		0.38192	301.51750	0.30152	381.918	13.04	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	180.21790		0.18022	226.31750	0.22632	180.218	13.04	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	376.34360		0.37634	296.57240	0.29657	376.344	13.06	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	184.64360		0.18464	231.37240	0.23137	184.644	13.06	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.27360		9.27360	9.14650	9.14650		13.63	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	349.87260		0.34987	281.17340	0.28117	349.873	13.52	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	276.27260		0.27627	334.67340	0.33467	276.273	13.52	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	345.19480		0.34519	277.41880	0.27742	345.195	13.54	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	281.59480		0.28159	340.91880	0.34092	281.595	13.54	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	163.97930		0.16398	128.77530	0.12878	163.979	15.50	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	690.37930		0.69038	782.27530	0.78228	690.379	15.50	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	354.60570		0.35461	284.97650	0.28498	354.606	13.50	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	271.00570		0.27101	328.47650	0.32848	271.006	13.50	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.27850		9.27850	9.15130	9.15130		13.83	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	295.36600		0.29537	237.35180	0.23735	295.366	13.99	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	366.86600		0.36687	436.05180	0.43605	366.866	13.99	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	439.83600		0.43984	359.95470	0.35995	439.836	13.20	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	9.04	Put	201.33600		0.20134	248.65470	0.24865	201.336	13.20	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	434.33740		0.43434	355.03080	0.35503	434.337	13.22	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	205.83740		0.20584	253.73080	0.25373	205.837	13.22	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	428.89460		0.42889	350.15960	0.35016	428.895	13.24	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	210.39460		0.21039	258.85960	0.25886	210.395	13.24	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,197.65380		1.19765	1,074.95390	1.07495	1,197.654	13.71	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	19.15380		0.01915	23.65390	0.02365	19.154	13.71	0.00	0	7,500.00
DAUS	On 31/07/2013	Any day expiry			9.28470		9.28470	9.15740	9.15740		13.83	0.00	3,000	31,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	411.51560		0.41152	335.46710	0.33547	411.516	13.37	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	236.81560		0.23682	288.06710	0.28807	236.816	13.37	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	421.90840		0.42191	344.73730	0.34474	421.908	13.32	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	227.20840		0.22721	277.33730	0.27734	227.208	13.32	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	416.68390		0.41668	340.07570	0.34008	416.684	13.35	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	231.98390		0.23198	282.67570	0.28268	231.984	13.35	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.31660		9.31660	9.18870	9.18870		13.87	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	363.86320		0.36386	300.61130	0.30061	363.863	13.90	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	357.26320		0.35726	421.91130	0.42191	357.263	13.90	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	205.15800		0.20516	167.09370	0.16709	205.158	15.58	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	728.55800		0.72856	818.39370	0.81839	728.558	15.58	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	394.23330		0.39423	325.83820	0.32584	394.233	13.72	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	317.63330		0.31763	377.13820	0.37714	317.633	13.72	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	372.17840		0.37218	307.60430	0.30760	372.178	13.85	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	345.57840		0.34558	408.90430	0.40890	345.578	13.85	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	367.90500		0.36791	304.08790	0.30409	367.905	13.87	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	351.30500		0.35130	415.38790	0.41539	351.305	13.87	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.35100		9.35100	9.22250	9.22250		14.19	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	237.99300		0.23799	197.24250	0.19724	237.993	15.78	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	766.99300		0.76699	854.74250	0.85474	766.993	15.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.29	Call	423.22960		0.42323	355.22150	0.35522	423.230	14.04	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	362.22960		0.36223	422.72150	0.42272	362.230	14.04	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	418.91550		0.41892	351.55500	0.35156	418.916	14.06	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	367.91550		0.36792	429.05500	0.42906	367.916	14.06	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	414.64620		0.41465	347.93110	0.34793	414.646	14.09	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	373.64620		0.37365	435.43110	0.43543	373.646	14.09	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	427.58340		0.42758	358.92560	0.35893	427.583	14.01	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	356.58340		0.35658	416.42560	0.41643	356.583	14.01	0.00	0	1,200.00
DAUS	On 28/02/2014	Any day expiry			9.54620		9.54620	9.41440	9.41440		15.67	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	787.54890		0.78755	694.23500	0.69424	787.549	14.59	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	351.34890		0.35135	389.83500	0.38983	351.349	14.59	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	797.85970		0.79786	703.71320	0.70371	797.860	14.54	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	341.65970		0.34166	379.31320	0.37931	341.660	14.54	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	792.68710		0.79269	698.95490	0.69895	792.687	14.57	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	346.48710		0.34649	384.55490	0.38455	346.487	14.57	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.55870		9.55870	9.42620	9.42620		15.72	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	811.57690		0.81158	716.22000	0.71622	811.577	14.67	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	362.87690		0.36288	400.02000	0.40002	362.877	14.67	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	821.84830		0.82185	725.67180	0.72567	821.848	14.62	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	353.14830		0.35315	389.47180	0.38947	353.148	14.62	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	816.69760		0.81670	720.93080	0.72093	816.698	14.64	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	357.99760		0.35800	394.73080	0.39473	357.998	14.64	0.00	0	0.00
EL28	On 02/05/2013	Bond Future			113.66341		113.66341	113.66156	113.66156			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	347.23000		0.34723	345.38000	0.34538	347.230		0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 02/05/2013	Bond Future			8.90219	87.98741	8.84196	88.49438			0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	78,807.15000	78.80715	79,314.12000	79.31412	78,807.150		0.00	0	0.00
ES33	On 02/05/2013	Bond Future	91.02	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future			8.99429	89.13922	8.93211	89.65374			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	47.02000	0.04702	561.54000	0.56154	47.020		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	78,087.89000	78.08789	78,602.41000	78.60241	78,087.890		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI			438.72700	438.72700	440.80100	440.80100			0.00	0	98.00
GOVI	On 02/05/2013	GOVI	432.99	Call	57,370.00000	5.73700	78,110.00000	7.81100	57,370.000		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	57,270.00000	5.72700	78,010.00000	7.80100	57,270.000		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	57,170.00000	5.71700	77,910.00000	7.79100	57,170.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI			444.47000	444.47000	446.57600	446.57600			0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	0.00000	0.00000	5,860.00000	0.58600	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	15,200.00000	1.52000	0.00000	0.00000	15,200.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	0.00000	0.00000	5,760.00000	0.57600	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	15,300.00000	1.53000	0.00000	0.00000	15,300.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	0.00000	0.00000	5,660.00000	0.56600	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	15,400.00000	1.54000	0.00000	0.00000	15,400.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			450.81600	450.81600	452.95500	452.95500			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 07/11/2013	GOVI	445.99	Call	48,260.00000		4.82600	69,650.00000	6.96500	48,260.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	48,160.00000		4.81600	69,550.00000	6.95500	48,160.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	48,060.00000		4.80600	69,450.00000	6.94500	48,060.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 02/05/2013	Index Future			201.85700		201.85700	201.70800	201.70800			0.00	0	459.00
IGOV	On 01/08/2013	Index Future			204.55700		204.55700	204.40800	204.40800			0.00	0	147.00
IGOV	On 07/11/2013	Index Future			207.52600		207.52600	207.37200	207.37200			0.00	0	7.00
ILBI	On 02/05/2013	Index Future			545.92200		545.92200	544.33600	544.33600			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.07000		94.93000	5.07000	94.93000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.05000		94.95000	5.05000	94.95000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.04000		94.96000	5.03000	94.97000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.02000		94.98000	5.00000	95.00000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.02000		94.98000	5.00000	95.00000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.01000		94.99000	4.99000	95.01000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.02000		94.98000	4.99000	95.01000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.06000		94.94000	5.02000	94.98000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.15000		94.85000	5.10000	94.90000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.27000		94.73000	5.22000	94.78000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.41000		94.59000	5.36000	94.64000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.57000		94.43000	5.52000	94.48000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.51590		7.51590	7.46000	7.46000		9.92		22,547,700.00	3,000	3,000.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	626.33890		0.62634	570.58290	0.57058	626.339	15.87		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	0.43890		0.00044	0.58290	0.00058	0.439	15.87		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	616.36700		0.61637	560.62190	0.56062	616.367	15.75		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	0.46700		0.00047	0.62190	0.00062	0.467	15.75		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	606.39720		0.60640	550.66400	0.55066	606.397	15.62		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	0.49720		0.00050	0.66400	0.00066	0.497	15.62		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.57290		7.57290	7.51560	7.51560		9.25		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	298.50610		0.29851	252.95310	0.25295	298.506	9.72		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	65.60610		0.06561	77.35310	0.07735	65.606	9.72		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	291.08110		0.29108	245.88410	0.24588	291.081	9.70		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	68.18110		0.06818	80.28410	0.08028	68.181	9.70		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	283.73660		0.28374	238.90580	0.23891	283.737	9.67		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	70.83660		0.07084	83.30580	0.08331	70.837	9.67		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

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			6.84309		107.82298	6.74627	108.53787			0.00	0	4,970.00
R023	On 02/05/2013	Bond Future	7.04	Call	1,435.18000		1.43518	2,150.07000	2.15007	1,435.180		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	1,507.40000		1.50740	2,222.29000	2.22229	1,507.400		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	1,579.56000		1.57956	2,294.45000	2.29445	1,579.560		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.89833		109.23451	6.79774	109.95979			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	2,764.69000		2.76469	3,489.97000	3.48997	2,764.690		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	2,834.06000		2.83406	3,559.34000	3.55934	2,834.060		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	2,903.37000		2.90337	3,628.65000	3.62865	2,903.370		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.36184		119.71501	5.28617	119.89927		1.62	1,679,601,590.30	14,030	5,995.00
R157	On 02/05/2013	Bond Future	5.34	Call	295.83000		0.29583	394.30000	0.39430	295.830	1.63	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	348.98000		0.34898	263.19000	0.26319	348.980	1.63	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	307.87000		0.30787	408.53000	0.40853	307.870	1.64	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	336.68000		0.33668	253.08000	0.25308	336.680	1.64	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	320.19000		0.32019	423.03000	0.42303	320.190	1.64	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	324.67000		0.32467	243.25000	0.24325	324.670	1.64	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.36619		121.28225	5.27982	121.47007		1.48	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,826.62000		91.82662	92,014.44000	92.01444	91,826.620	1.59	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.59	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.37003		116.20693	5.26904	116.39819		1.37	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	774.16000		0.77416	899.20000	0.89920	774.160	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	359.05000		0.35905	292.83000	0.29283	359.050	1.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 07/11/2013	Bond Future	5.60	Call	786.20000		0.78620	912.20000	0.91220	786.200	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	352.27000		0.35227	287.01000	0.28701	352.270	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	798.34000		0.79834	925.29000	0.92529	798.340	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	345.59000		0.34559	281.28000	0.28128	345.590	1.41	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.42776		129.98175	7.33637	130.89808		11.21	0.00	0	64,798.00
R186	On 02/05/2013	Bond Future	6.75	Call	373.38000		0.37338	518.95000	0.51895	373.380	11.05	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	7,395.20000		7.39520	6,624.44000	6.62444	7,395.200	11.05	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,231.69000		2.23169	2,722.58000	2.72258	2,231.690	11.29	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,609.17000		2.60917	2,183.73000	2.18373	2,609.170	11.29	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	2,279.95000		2.27995	2,776.83000	2.77683	2,279.950	11.29	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,557.31000		2.55731	2,137.86000	2.13786	2,557.310	11.29	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	2,328.81000		2.32881	2,831.67000	2.83167	2,328.810	11.30	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	2,506.16000		2.50616	2,092.69000	2.09269	2,506.160	11.30	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Call	4,322.79000		4.32279	5,008.71000	5.00871	4,322.790	11.48	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	1,164.58000		1.16458	934.17000	0.93417	1,164.580	11.48	0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.49601		126.39884	7.40141	127.32827		12.94	0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	3,155.77000		3.15577	3,581.74000	3.58174	3,155.770	12.94	315,577.00	100	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	5,592.87000		5.59287	5,089.41000	5.08941	5,592.870	12.94	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	117,126.43000		117.12643	118,055.86000	118.05586	117,126.430	13.47	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	13.47	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.57004		128.20359	7.47186	129.14715		12.65	0.00	0	480.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,515.18000		8.51518	9,172.10000	9.17210	8,515.180	13.03	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	3,138.84000		3.13884	2,852.20000	2.85220	3,138.840	13.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.16	Call	8,574.54000		8.57454	9,233.63000	9.23363	8,574.540	13.04	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	3,108.38000		3.10838	2,823.91000	2.82391	3,108.380	13.04	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	12,260.21000		12.26021	13,031.02000	13.03102	12,260.210	13.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,659.19000		1.65919	1,486.44000	1.48644	1,659.190	13.24	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,455.98000		8.45598	9,110.72000	9.11072	8,455.980	13.02	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	3,169.56000		3.16956	2,880.74000	2.88074	3,169.560	13.02	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 02/05/2013	Bond Future			290.86981		290.86981	290.37103	290.37103			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,479.81000		8.47981	7,981.03000	7.98103	8,479.810		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	8,469.81000		8.46981	7,971.03000	7.97103	8,469.810		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	8,459.81000		8.45981	7,961.03000	7.96103	8,459.810		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 02/05/2013	Bond Future			5.20463		108.73494	5.15984	108.80645		0.99	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.92	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,880.64000		1.88064	1,809.13000	1.80913	1,880.640	0.92	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.92	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,864.31000		1.86431	1,792.80000	1.79280	1,864.310	0.92	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.92	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
R201	On 02/05/2013	Bond Future	4.06	Put	1,847.97000		1.84797	1,776.46000	1.77646	1,847.970	0.92	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.18901		105.75457	5.13478	105.82805		0.91	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,508.89000		68.50889	68,582.37000	68.58237	68,508.890	0.99	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.99	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.14385		107.26457	5.07516	107.33976		0.81	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	132.07000		0.13207	156.13000	0.15613	132.070	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	520.28000		0.52028	469.15000	0.46915	520.280	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	135.31000		0.13531	159.79000	0.15979	135.310	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	512.52000		0.51252	461.81000	0.46181	512.520	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	138.61000		0.13861	163.51000	0.16351	138.610	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	504.82000		0.50482	454.53000	0.45453	504.820	0.80	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 02/05/2013	Bond Future			217.15613		217.15613	216.98488	216.98488			0.00	0	49,417.00
R202	On 02/05/2013	Bond Future	211.04	Call	6,116.13000		6.11613	5,944.88000	5.94488	6,116.130		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	6,106.13000		6.10613	5,934.88000	5.93488	6,106.130		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	6,096.13000		6.09613	5,924.88000	5.92488	6,096.130		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.87924		110.17113	5.80120	110.48388		3.79	0.00	0	10,718.00
R203	On 02/05/2013	Bond Future	5.89	Call	713.20000		0.71320	890.28000	0.89028	713.200	3.82	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	670.17000		0.67017	534.50000	0.53450	670.170	3.82	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	734.01000		0.73401	913.91000	0.91391	734.010	3.82	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
R203	On 02/05/2013	Bond Future	5.90	Put	651.00000		0.65100	518.15000	0.51815	651.000	3.82	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	755.17000		0.75517	937.87000	0.93787	755.170	3.82	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	632.20000		0.63220	502.15000	0.50215	632.200	3.82	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.91825		111.61338	5.83438	111.93127		3.65	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,400.18000		98.40018	98,718.07000	98.71807	98,400.180	3.84	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.84	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.96525		109.04717	5.87431	109.37032		3.53	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,372.09000		1.37209	1,550.82000	1.55082	1,372.090	3.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,213.51000		1.21351	1,069.09000	1.06909	1,213.510	3.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	106,817.65000		106.81765	107,140.80000	107.14080	106,817.650	3.73	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.73	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	873.17000		0.87317	1,009.24000	1.00924	873.170	3.53	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,783.20000		1.78320	1,596.12000	1.59612	1,783.200	3.53	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,334.57000		1.33457	1,510.51000	1.51051	1,334.570	3.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,246.83000		1.24683	1,099.62000	1.09962	1,246.830	3.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,353.26000		1.35326	1,530.59000	1.53059	1,353.260	3.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,230.09000		1.23009	1,084.27000	1.08427	1,230.090	3.58	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.16636		111.60296	6.08379	112.01147		5.23	142,293,774.00	1,275	6,032.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,308.25000		1.30825	1,574.52000	1.57452	1,308.250	5.32	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	700.05000		0.70005	557.81000	0.55781	700.050	5.32	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,338.09000		1.33809	1,607.35000	1.60735	1,338.090	5.33	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	680.88000		0.68088	541.63000	0.54163	680.880	5.33	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,368.28000		1.36828	1,640.51000	1.64051	1,368.280	5.33	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	662.09000		0.66209	525.81000	0.52581	662.090	5.33	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.21647		109.03765	6.12895	109.45255		5.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 01/08/2013	Bond Future	110.75	Call	100,154.15000		100.15415	100,569.05000	100.56905	100,154.150	5.80	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.80	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.27079		110.59451	6.17749	111.01605		5.08	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	3,976.21000		3.97621	4,301.75000	4.30175	3,976.210	5.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	749.94000		0.74994	653.94000	0.65394	749.940	5.42	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	1,939.04000		1.93904	2,167.66000	2.16766	1,939.040	5.18	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,852.50000		1.85250	1,659.58000	1.65958	1,852.500	5.18	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	1,962.67000		1.96267	2,192.87000	2.19287	1,962.670	5.19	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,831.11000		1.83111	1,639.77000	1.63977	1,831.110	5.19	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	1,986.46000		1.98646	2,218.24000	2.21824	1,986.460	5.19	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,809.90000		1.80990	1,620.14000	1.62014	1,809.900	5.19	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.22401		103.83336	5.17336	103.86785		0.40	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,261.83000		1.26183	1,227.34000	1.22734	1,261.830	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,254.88000		1.25488	1,220.39000	1.22039	1,254.880	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,247.93000		1.24793	1,213.44000	1.21344	1,247.930	0.37	0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.15156		101.43083	5.06991	101.46678		0.30	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,432.72000		30.43272	30,468.67000	30.46867	30,432.720	0.32	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.32	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.82775		102.87911	4.62036	102.91623		0.12	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
R206	On 07/11/2013	Bond Future	4.29	Call	9.55000		0.00955	17.99000	0.01799	9.550	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	105.84000		0.10584	77.16000	0.07716	105.840	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	9.87000		0.00987	18.50000	0.01850	9.870	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	104.36000		0.10436	75.87000	0.07587	104.360	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	10.19000		0.01019	19.02000	0.01902	10.190	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	102.89000		0.10289	74.60000	0.07460	102.890	0.12	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.41505		106.71435	6.32781	107.19723		6.43	16,007,152.50	150	7,229.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,209.50000		1.20950	1,487.88000	1.48788	1,209.500	6.50	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	1,071.90000		1.07190	867.40000	0.86740	1,071.900	6.50	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,238.72000		1.23872	1,520.72000	1.52072	1,238.720	6.50	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	1,046.03000		1.04603	845.15000	0.84515	1,046.030	6.50	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,268.34000		1.26834	1,553.94000	1.55394	1,268.340	6.51	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	1,020.60000		1.02060	823.32000	0.82332	1,020.600	6.51	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.47151		104.47492	6.37975	104.96519		6.71	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	96,903.73000		96.90373	97,394.00000	97.39400	96,903.730	7.04	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.04	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.52902		105.96666	6.43218	106.46460		6.47	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	2,716.96000		2.71696	3,012.52000	3.01252	2,716.960	6.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,895.64000		1.89564	1,693.26000	1.69326	1,895.640	6.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	2,746.16000		2.74616	3,043.42000	3.04342	2,746.160	6.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,874.08000		1.87408	1,673.40000	1.67340	1,874.080	6.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	2,775.51000		2.77551	3,074.47000	3.07447	2,775.510	6.55	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,852.71000		1.85271	1,653.73000	1.65373	1,852.710	6.55	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 02/05/2013	Bond Future			6.51617		102.09973	6.42413	102.66804		7.77		99,036,738.10	970	17,342.00
R208	On 02/05/2013	Bond Future	6.64	Call	1,722.89000		1.72289	2,090.90000	2.09090	1,722.890	7.83		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	964.43000		0.96443	764.13000	0.76413	964.430	7.83		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	1,759.42000		1.75942	2,131.31000	2.13131	1,759.420	7.83		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	940.01000		0.94001	743.59000	0.74359	940.010	7.83		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	1,796.36000		1.79636	2,172.09000	2.17209	1,796.360	7.83		0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	916.06000		0.91606	723.48000	0.72348	916.060	7.83		0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.56694		103.43637	6.47083	104.01315		8.16		0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,391.90000		94.39190	94,968.68000	94.96868	94,391.900	8.55		0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.55		0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.62344		101.51712	6.52269	102.10277		8.09		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,924.56000		5.92456	6,386.33000	6.38633	5,924.560	8.55		0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	1,000.71000		1.00071	876.83000	0.87683	1,000.710	8.55		0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,255.86000		3.25586	3,603.97000	3.60397	3,255.860	8.23		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,296.75000		2.29675	2,059.21000	2.05921	2,296.750	8.23		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,288.28000		3.28828	3,638.27000	3.63827	3,288.280	8.23		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,271.94000		2.27194	2,036.28000	2.03628	2,271.940	8.23		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,320.86000		3.32086	3,672.72000	3.67272	3,320.860	8.24		0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,247.34000		2.24734	2,013.55000	2.01355	2,247.340	8.24		0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.34386		79.38739	8.28350	79.89976		16.73		0.00	0	9,196.00

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	7.99	Call	1,002.38000		1.00238	1,181.10000	1.18110	1,002.380	16.61	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	4,081.10000		4.08110	3,747.45000	3.74745	4,081.100	16.61	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,028.04000		1.02804	1,209.81000	1.20981	1,028.040	16.61	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	4,017.23000		4.01723	3,686.63000	3.68663	4,017.230	16.61	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,054.15000		1.05415	1,238.98000	1.23898	1,054.150	16.62	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,953.96000		3.95396	3,626.42000	3.62642	3,953.960	16.62	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.41436		80.42682	8.35227	80.94660		17.58	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	70,477.71000		70.47771	70,997.49000	70.99749	70,477.710	18.27	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.27	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.49186		78.43059	8.42786	78.95828		20.16	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	9,862.83000		9.86283	10,270.25000	10.27025	9,862.830	21.02	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,232.39000		2.23239	2,112.12000	2.11212	2,232.390	21.02	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,542.71000		6.54271	6,876.15000	6.87615	6,542.710	20.63	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	4,155.67000		4.15567	3,961.42000	3.96142	4,155.670	20.63	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,587.05000		6.58705	6,921.68000	6.92168	6,587.050	20.63	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	4,121.93000		4.12193	3,928.87000	3.92887	4,121.930	20.63	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,631.51000		6.63151	6,967.33000	6.96733	6,631.510	20.64	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	4,088.43000		4.08843	3,896.56000	3.89656	4,088.430	20.64	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 02/05/2013	Bond Future			163.92907		163.92907	164.13664	164.13664			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	2,789.07000		2.78907	2,996.64000	2.99664	2,789.070		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	2,779.07000		2.77907	2,986.64000	2.98664	2,779.070		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	2,769.07000		2.76907	2,976.64000	2.97664	2,769.070		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 02/05/2013	Bond Future			128.59071		128.59071	128.59664	128.59664			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,900.71000		2.90071	2,906.64000	2.90664	2,900.710		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	2,890.71000		2.89071	2,896.64000	2.89664	2,890.710		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	2,880.71000		2.88071	2,886.64000	2.88664	2,880.710		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 02/05/2013	Bond Future			135.10196		135.10196	134.88806	134.88806			0.00	0	20,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	4,011.96000		4.01196	3,798.06000	3.79806	4,011.960		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	4,001.96000		4.00196	3,788.06000	3.78806	4,001.960		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	3,991.96000		3.99196	3,778.06000	3.77806	3,991.960		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 02/05/2013	Bond Future			8.00687		91.80766	7.93113	92.47439		15.02	19,738,646.90	215	9,267.00
R213	On 02/05/2013	Bond Future	7.84	Call	1,612.23000		1.61223	1,918.88000	1.91888	1,612.230		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	3,090.60000		3.09060	2,730.52000	2.73052	3,090.600		0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	1,647.65000		1.64765	1,958.44000	1.95844	1,647.650		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 02/05/2013	Bond Future	7.85	Put	3,036.45000		3.03645	2,680.51000	2.68051	3,036.450	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	1,683.57000		1.68357	1,998.50000	1.99850	1,683.570	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,982.92000		2.98292	2,631.12000	2.63112	2,982.920	14.96	0.00	0	0.00
R213	On 01/08/2013	Bond Future			8.07587		93.00957	7.99786	93.68587		15.55	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	82,394.55000		82.39455	83,070.85000	83.07085	82,394.550	16.12	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.12	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.15323		90.80031	8.07271	91.48684		16.57	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,997.53000		6.99753	7,452.86000	7.45286	6,997.530	16.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,401.88000		3.40188	3,170.68000	3.17068	3,401.880	16.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,046.38000		7.04638	7,503.31000	7.50331	7,046.380	16.99	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,370.87000		3.37087	3,141.27000	3.14127	3,370.870	16.99	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,095.34000		7.09534	7,553.88000	7.55388	7,095.340	17.00	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,340.09000		3.34009	3,112.10000	3.11210	3,340.090	17.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 02/05/2013	Bond Future			8.39634		80.89248	8.33595	81.43283		17.49	0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	72,112.86000		72.11286	72,653.21000	72.65321	72,112.860	18.21	0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.21	0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.46465		81.95143	8.40252	82.49969		18.16	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	71,503.53000		71.50353	72,051.79000	72.05179	71,503.530	18.84	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.84	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			1.46390		1.46390	1.44400	1.44400		12.92	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,739.08760		0.17391	1,540.17850	0.15402	1,739.088	18.12	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	0.08760		0.00001	0.17850	0.00002	0.088	18.12	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
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,639.11730		0.16391	1,440.25460	0.14403	1,639.117	17.48	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	0.11730		0.00001	0.25460	0.00003	0.117	17.48	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,539.17490		0.15392	1,340.39000	0.13404	1,539.175	16.99	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	0.17490		0.00002	0.39000	0.00004	0.175	16.99	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.47410		1.47410	1.45370	1.45370		13.41	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	952.62690		0.09526	782.24310	0.07822	952.627	13.02	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	111.62690		0.01116	145.24310	0.01452	111.627	13.02	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	874.97870		0.08750	709.82350	0.07098	874.979	13.01	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	133.97870		0.01340	172.82350	0.01728	133.979	13.01	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	802.67500		0.08027	644.64710	0.06446	802.675	13.09	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	161.67500		0.01617	207.64710	0.02076	161.675	13.09	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>3,233,869,459.94</b>	<b>337,217</b>	<b>1 632 548.00</b>	

### i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		12.80423	99.94188	12.77253			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		25.48801	108.85858	25.42689			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011		10.34428	100.00011	10.31866			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			111.70673		12.86529	111.70673	12.83379			0.00	0	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.63261		7.23687	100.63261	7.21864			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.64155		7.32990	100.64155	7.31144			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		46.68899	8.00000	46.67887			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			101.73855		11.18839	101.73855	11.16300			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			105.29362		27.36768	105.29362	27.30380			1,158,229,820.00	11,000	11,610,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB07	On 07/03/2014	Spot Bond	105.62267	51.86614	105.62267	51.74478				0.00	0	7,900,000.00
AB08	On 03/05/2017	Spot Bond	100.96284	9.88196	100.96284	9.85700				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	111.66393	14.71019	111.66393	14.67418				0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	64.72551	100.00003	64.51895				0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	92.57981	215.58145	92.10578				0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	32.89367	134.94825	32.79759				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	3.09502	269.82094	3.08053				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	26.83285	100.53123	26.76534				0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	44.80389	100.25380	44.69269				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	13.99304	100.10451	13.95836				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	9.03422	100.10764	9.01183				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	8.52898	100.11256	8.50784				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	8.59843	100.11573	8.57712				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	30.20994	113.03853	30.13525				0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	24.28444	102.88112	24.22276				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	36.85090	106.71879	36.76394				747,031,530.00	7,000	7,000.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	31.38899	101.43096	31.31027				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL12B	On 08/03/2015	Spot Bond	100.69530	24.58315	100.69530	24.52190			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	12.11245	101.53927	12.08205			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	101.47729	16.96185	101.47729	16.91929			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	10.21808	101.61005	10.19242			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	73.23145	108.48706	73.05633		325,461,180.00	3,000	1,100,000.00	
ABL8B	On 19/09/2013	Spot Bond	101.57306	65.82832	101.57306	65.61538		0.00	0	28,000,000.00	
ABLC08	On 19/08/2013	Spot Bond	100.00000	78.29912	100.00000	78.07018		0.00	0	0.00	
ABLI01	On 31/03/2013	Spot Bond	215.26681	92.59719	215.26681	92.12368		0.00	0	0.00	
ABLI02	On 08/05/2014	Spot Bond	133.33110	44.89245	133.33110	44.76250		0.00	0	0.00	
ABLI03	On 15/03/2015	Spot Bond	122.14204	20.85235	122.14204	20.79590		0.00	0	0.00	
ABLI04	On 11/10/2016	Spot Bond	113.35700	9.85709	113.35700	9.83192		0.00	0	0.00	
ABLI05	On 18/02/2018	Spot Bond	100.00000	5.06335	100.00000	5.05164		0.00	0	0.00	
ABLS2A	On 13/07/2016	Spot Bond	123.70523	17.84096	123.70523	17.79356		0.00	0	0.00	
ABLS2B	On 13/07/2016	Spot Bond	102.18114	17.96761	102.18114	17.92225		0.00	0	0.00	
ABLS3	On 31/03/2018	Spot Bond	99.83242	11.72740	99.83242	11.69840		0.00	0	0.00	
ABLS4	On 29/03/2019	Spot Bond	99.82309	11.78802	99.82309	11.75888		0.00	0	0.00	
ABLS5	On 29/06/2019	Spot Bond	99.81405	12.36634	99.81405	12.33576		0.00	0	0.00	
ABLSI1	On 29/06/2019	Spot Bond	106.48741	5.55379	106.48741	5.54035		0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN03U	On 12/03/2015	Spot Bond	100.00000	21.63360	100.00000	21.58003				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	4.18317	165.75435	4.16900				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	157.68318	14.13199	157.68318	14.08584				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.39315	170.05600	3.38144				0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	143.83197	60.86253	143.83197	60.85784				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	3.98433	172.68858	3.97043				0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	92.58202	215.54135	92.10806				0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	92.57949	215.58717	92.10546				0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	99.43911	100.00000	99.18478				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	7.09235	71.58015	7.08187				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	7.09235	71.58015	7.08187				0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.36979	53.08937	100.36979	53.08935				0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	12.92736	84.61000	12.90567				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	20.08874	92.57000	20.05271				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	11.81010	100.05362	11.78084				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	17.92682	95.34000	17.89396				0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	33.62013	100.00000	33.55635				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42	On 16/11/2015	Spot Bond	94.00000	16.72359	94.00000	16.69326			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	15.67171	94.99000	15.64307			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	23.76967	89.20000	23.72819			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	31.39692	90.02000	31.34068			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	101.37010	9.58966	101.37010	9.56562			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	9.43304	101.21709	9.40943			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	30.01941	89.83000	29.96571			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	22.33040	136.93312	22.26649			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	25.43110	102.86000	25.38187			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	25.86897	96.69000	25.82013			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	24.85953	96.61000	24.81262			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	24.45490	96.38000	24.40885			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	10.01551	99.94804	9.99073			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	18.87460	121.81240	18.82507			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	78.37643	104.20000	78.21047			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	9.96212	101.30453	9.93716			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	22.09774	93.54000	22.05701			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	20.96990	92.85000	20.93147			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN61	On 31/01/2025	Spot Bond	103.39542	2.09663	103.39542	2.09181			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.81352	149.61017	2.80489			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.45751	196.08295	2.44831			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	17.43195	95.40000	17.39972			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	107.27000	73.76767	107.27000	73.60809			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	17.28818	94.09000	17.25619			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	9.05248	100.00000	9.03833			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	100.00000	3.22305	100.00000	3.21683			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	14.14186	114.69202	14.10650			573,460,100.00	5,000	4,100,000.00
ABS5	On 01/05/2015	Spot Bond	105.76936	25.31210	105.76936	25.25281			634,616,160.00	6,000	3,800,000.00
ABS6	On 01/06/2020	Spot Bond	102.79126	10.13252	102.79126	10.10945			822,330,080.00	8,000	3,000,000.00
ABS7	On 11/09/2026	Spot Bond	101.48825	12.92499	101.48825	12.89572			0.00	0	0.00
ABS9	On 17/03/2016	Spot Bond	110.44192	19.19260	110.44192	19.14604			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	125.04605	38.98903	125.04605	38.88216			250,092,100,000.00	2,000,000	1,000,000.00
ABS11	On 11/06/2014	Spot Bond	4.00000	121.81667	4.00000	121.79410			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	274.59193	3.05631	274.59193	3.04183			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	123.88924	5.01375	123.88924	5.00003			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	128.40915	2.64868	128.40915	2.64123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL001	On 31/07/2013	Spot Bond	99.53952	84.72194	99.53952	84.46065				0.00	0	0.00
ACL017	On 20/03/2013	Spot Bond	100.06620	102.49123	100.06620	102.22135				0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	100.07265	96.03749	100.07265	95.54466				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	26.55101	100.00000	26.48526				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	78.20776	100.53957	77.99143				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	91.99957	101.66199	91.77244				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	78.20776	100.53957	77.99143				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	88.10615	101.42690	87.89828				0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	93.24884	102.82057	93.03247				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	21.34003	111.03772	21.28804				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	21.78738	100.83941	21.73242				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	22.00341	100.86237	21.94789				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	25.06399	101.18756	25.00056				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	65.27236	100.06785	65.06393				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	65.24355	100.06721	65.03521				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	21.57130	100.81643	21.51689				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.65694	54.43317	8.64664				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL068	On 22/02/2014	Spot Bond	100.61624	56.10743	100.61624	55.96615				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	64.27543	99.86961	64.11645				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	20.44173	100.00000	20.40295				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	17.16491	100.00000	17.13234				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	17.16491	100.00000	17.13234				0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.07583	65.62765	100.07583	65.41807				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	100.07969	18.84266	100.07969	18.79595				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.08857	19.75583	100.08857	19.70687				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.07573	18.43554	100.07573	18.38986				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.07841	18.71062	100.07841	18.66425				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.07959	18.83164	100.07959	18.78498				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	103.08180	10.50600	103.08180	10.48190				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	103.08180	10.50600	103.08180	10.48190				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	103.10163	10.55451	103.10163	10.53030				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.07361	18.21546	100.07361	18.17033				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	103.10163	10.55451	103.10163	10.53030				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	103.06198	10.45746	103.06198	10.43348				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	79.64238	29.54666	79.64238	29.49928				0.00	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	31.96020	100.07204	31.88100				0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.07100	65.84778	100.07100	65.68461				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	99.94507	17.87074	99.94507	17.82650				0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.07100	65.84778	100.07100	65.68461				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	9.61647	100.07684	9.59264				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	9.43208	100.07933	9.40870				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	9.38218	100.08039	9.35893				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	9.14104	100.07826	9.11839				0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	65.55471	100.06560	65.39227				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	10.20893	100.07361	10.18364				0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	89.73454	101.31884	89.43983				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	11.29316	110.28658	11.26264				0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	44.83581	100.06728	44.72472				0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	51.64525	105.71996	51.52432				0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	59.03309	100.99526	58.88395				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	8.06159	101.18059	8.04142				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	8.00847	102.01291	7.98829				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL122	On 20/06/2016	Spot Bond	100.00000	10.22086	100.00000	10.20147			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	59.60755	101.04786	59.45857			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.46298	100.00000	4.45304			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.73499	100.00000	5.72216			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	14.46429	72.59933	14.44268			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.51382	127.83552	3.50425			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.64889	127.87043	3.63895			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	8.88348	100.07569	8.86147			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	38.46355	100.62321	38.36669			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	38.46355	100.62321	38.36669			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	59.60755	101.04786	59.45857			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	37.82107	100.51806	37.72592			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	32.04572	100.07299	31.96631			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	31.98871	100.07235	31.90944			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	8.63340	101.33418	8.61176			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	12.24415	100.41093	12.21438			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	8.62143	101.33457	8.59983			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	10.23836	103.90444	10.21472			0.00	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	10.28563	103.93140	10.26187			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	31.99511	100.22094	31.91573			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	13.07988	100.59173	13.04732			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	99.93469	12.44298	99.93469	12.41218			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	8.91963	100.07603	8.89753			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	58.85870	100.93686	58.71492			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	44.60067	100.27790	44.48995			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	44.43999	100.06196	44.32989			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	11.19875	100.07446	11.17099			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	57.58281	100.76536	57.43763			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	22.86976	100.06587	22.81309			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	22.69267	100.06402	22.63645			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	23.03643	100.06760	22.97935			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	11.17518	100.07424	11.14750			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	10.76292	100.07047	10.73625			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	22.90101	100.06619	22.84427			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	23.01559	100.06739	22.95856			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL161	On 20/03/2022	Spot Bond	102.65284	14.65542	102.65284	14.62191			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	17.68729	100.06844	17.64346			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	22.95309	100.06674	22.89622			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.09530	46.93590	100.09530	46.81958			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	23.17993	100.18292	23.12244			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	44.56814	100.06691	44.45771			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	11.23707	108.26890	11.21039			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	11.13986	100.07386	11.11225			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.96267	103.66222	4.95091			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	23.00517	100.06728	22.94817			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	23.02604	100.06735	22.96899			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	11.05693	100.07626	11.02954			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	9.25922	100.07891	9.23627			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	8.65868	100.07361	8.63722			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	65.32433	100.07223	65.11572			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	32.23463	100.07839	32.15475			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	23.52506	100.07574	23.46676			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	11.64586	100.08155	11.61700			0.00	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	11.05693	100.07626	100.07626	11.02954			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	9.31927	100.07944	100.07944	9.29617			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	10.33920	100.07796	100.07796	10.31357			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	100.07839	8.79628	100.07839	100.07839	8.77448			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	12.35376	100.07515	100.07515	12.32314			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	9.03269	100.07965	100.07965	9.01031			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	9.18928	100.08103	100.08103	9.16650			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	64.95455	100.06425	100.06425	64.74714			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	64.99302	100.06489	100.06489	64.78548			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	17.49937	100.06989	100.06989	17.45601			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	17.66444	100.07148	100.07148	17.62067			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	9.13384	100.08134	100.08134	9.11121			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	9.13384	100.08134	100.08134	9.11121			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	12.29362	100.08737	100.08737	12.26316			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	10.20852	100.07679	100.07679	10.18323			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	12.19940	100.08652	100.08652	12.16917			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	12.23474	100.08684	100.08684	12.20442			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL199	On 20/06/2017	Spot Bond	100.08737	12.29362	100.08737	12.26316			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	7.12923	85.50175	7.11522			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	9.33877	100.08315	9.31563			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.08315	9.33877	100.08315	9.31563			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01812	100.00000	0.01808			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	100.00000	0.01747	100.00000	0.01743			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	100.00000	6.02112	100.00000	5.98892			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	99.88356	103.67806	99.62550			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.66245	100.00000	3.65328			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	26.73275	100.56844	26.66547			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	27.32119	100.63477	27.25238			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	27.71325	100.67892	27.64343			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	16.11365	101.20949	16.07331			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	16.84369	101.34649	16.80148			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	17.81504	101.52904	17.77032			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	12.45496	108.27946	12.42521			0.00	0	3,900,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02	On 30/04/2023	Spot Bond	124.59492	13.14799	124.59492	13.11305			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	33.07014	100.00000	32.98825			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	20.52827	115.64616	20.47659		115,646,160.00	1,000	8,900,000.00	
AIR03U	On 26/10/2014	Spot Bond	100.00000	31.61345	100.00000	31.53517		0.00	0	0.00	
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.51793	100.00000	15.48340		0.00	0	0.00	
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.70204	154.79211	4.68690		0.00	0	0.00	
AIRL02	On 18/02/2014	Spot Bond	129.92747	41.20831	129.92747	41.09451		0.00	0	0.00	
ANG02	On 11/10/2013	Spot Bond	101.15622	91.90069	101.15622	91.66737		0.00	0	0.00	
ANG03	On 18/04/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205		0.00	0	0.00	
BAW10	On 01/10/2016	Spot Bond	99.92565	11.67727	99.92565	11.64838		0.00	0	0.00	
BAW11	On 01/10/2018	Spot Bond	112.23984	13.42862	112.23984	13.39579		0.00	0	0.00	
BAW12	On 17/04/2015	Spot Bond	101.18527	20.96670	101.18527	20.91423		0.00	0	0.00	
BAW13	On 17/04/2017	Spot Bond	101.23711	9.66323	101.23711	9.63903		0.00	0	0.00	
BAW14U	On 01/01/2014	Spot Bond	100.00000	63.72481	100.00000	63.56701		0.00	0	0.00	
BAW15	On 01/02/2016	Spot Bond	100.00000	9.33088	100.00000	9.30752		0.00	0	0.00	
BAW2	On 02/10/2015	Spot Bond	114.82122	23.64791	114.82122	23.58904		344,463,660.00	3,000	3,000.00	
BAW3	On 02/10/2017	Spot Bond	99.81750	10.60309	99.81750	10.57688		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW4	On 15/09/2013	Spot Bond	100.11329	66.43050	100.11329	66.21829			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	71.24173	103.73691	71.07745			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	31.01156	99.83571	30.93488			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	105.24488	36.11718	105.24488	36.03337			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	14.57946	111.52726	14.54400			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	58.56616	100.88946	58.41833			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	19.33400	104.32215	19.28428			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	92.16069	99.81811	91.71402			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	21.85549	102.00706	21.80040			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	21.83897	101.95171	21.78395			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	15.36414	99.81798	15.32616			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	21.74631	101.94160	21.69153			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	14.59043	104.59763	14.55281			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	21.01781	99.81335	20.96586			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	21.01781	99.81335	20.96586			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	17.74500	99.81340	17.70113			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	18.35030	101.35805	18.30431			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	19.31125	102.22265	19.26248			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA14	On 30/09/2015	Spot Bond	102.00706	21.85549	102.00706	21.80040			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	18.60808	102.70168	18.56089			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	12.77760	102.35327	12.74529			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	99.82359	15.02250	99.82359	14.98535			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	15.02387	99.81671	14.98672			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	15.02387	99.81671	14.98672			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	33.07895	99.82722	32.99716			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	100.03249	99.86832	99.77696			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	20.27725	97.82330	20.22802			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	14.07797	103.70924	14.04196			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	15.42009	99.79214	15.38198			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	13.28969	100.04409	13.25677			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.70742	99.77076	1.70320			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	12.88926	92.33087	12.85955			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	63.15904	99.87024	62.95770			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	19.39916	99.83486	19.35120			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	10.28914	99.06007	10.26388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.69912	99.81958	0.69739			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	100.00000	1.56507	100.00000	1.56138			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	22.60786	104.16088	22.54981			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.97505	20.60208	103.97505	20.54926			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	17.79398	106.00425	17.74756			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	15.25574	99.75847	15.21805			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.28770	99.75846	0.28699			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.00000	0.14968	100.00000	0.14894			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.07112	100.00000	7.05770			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.95836	100.00000	21.90398			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.98458	100.00000	19.93509			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.33615	100.00000	12.30561			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.35851	100.00000	12.32757			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.91500	100.00000	14.87806			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.92359	100.00000	12.89159			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	98.91382	100.20198	98.64595			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	33.31360	102.32067	33.22939			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	20.63688	102.37811	20.58469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP66U	On 07/03/2013	Spot Bond	100.00000	99.72678	100.00000	99.45504				0.00	0	0.00
BCP67U	On 24/04/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181				0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	2.22446	169.54509	2.21693				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	10.62536	150.32167	10.59869				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	4.90333	150.48996	4.89102				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	10.62081	105.72100	10.59608				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	40.46204	101.02420	40.35979				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	92.73388	101.68745	92.41901				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	56.64009	100.66680	56.49741				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	57.64634	100.64029	57.50116				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	92.65560	104.00756	92.33566				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	58.73184	100.90417	58.58358				0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	100.13134	101.68177	99.87124				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	8.86815	100.33377	8.84613				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	31.70840	100.06919	31.62983				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	34.97524	100.00000	34.88766				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER01	On 19/07/2013	Spot Bond	100.00000	76.62627	100.00000	76.47333			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	12.73584	101.11913	12.70399			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.12772	12.78638	101.12772	12.75440			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	12.93797	101.15348	12.90561			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	13.44287	101.23934	13.40922		1,012,393,400,000.00	10,000,000	5,000,000.00	
BG22C1	On 21/07/2016	Spot Bond	101.32517	13.94715	101.32517	13.91220			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	15.35585	101.56516	15.31729			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.13124	100.00000	6.11605			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	10.24073	100.93890	10.21516			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	10.59763	100.99127	10.57116			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	10.75051	101.01372	10.72365			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	10.80145	101.02120	10.77445			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	11.41232	101.11093	11.38378			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	12.22547	101.23048	12.19486			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.83740	100.00000	3.82790			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.83740	100.00000	3.82790			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	10.23552	100.10441	10.21016			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	10.89088	100.11338	10.86388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A3	On 15/03/2017	Spot Bond	100.11583	11.06959	100.11583	11.04215			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	15.15874	107.76177	15.12269			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.12316	11.60570	100.12316	11.57693			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.13609	12.55866	100.13609	12.52752			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.75264	100.00000	2.74582			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.75264	100.00000	2.74582			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	110.26280	35.90999	110.26280	35.82298			992,365,200.00	9,000	2,800,000.00
BID04	On 23/11/2017	Spot Bond	100.53667	7.87884	100.53667	7.85903			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	96.69296	71.69902	96.69296	71.56309			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.49749	14.07883	100.49749	14.04341			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.53455	100.00000	6.51820			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.60117	6.86436	100.60117	6.84709			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.49926	14.09723	100.49926	14.06177			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.52855	14.40086	100.52855	14.36463			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.58172	14.95260	100.58172	14.91496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1E	On 21/11/2015	Spot Bond	100.80214	17.24702	100.80214	17.20353			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.17004	13.36470	101.17004	13.33089			0.00	0	0.00
BMWF03	On 15/06/2013	Spot Bond	100.10916	98.36393	100.10916	97.84570			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	93.35760	100.17136	93.04278			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	65.99431	100.07370	65.83078			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	84.25041	100.27042	84.06646			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.51800	100.00000	9.49444			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	35.73354	112.83919	35.64532			338,517,570.00	3,000	3,300,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	18.85254	121.22515	18.80326			363,675,450.00	3,000	103,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	14.28219	101.55684	14.24634			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	40.06663	100.95576	39.96544			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	18.65675	108.79348	18.61204			870,347,840.00	8,000	8,300,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	11.09830	109.29382	11.07161			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.38676	10.82098	101.38676	10.79355			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	11.80626	110.62195	11.77757			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	20.06681	100.52977	20.01632			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	14.06108	105.82127	14.02812			846,570,160.00	8,000	2,300,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	10.12435	100.81182	10.09881			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL18	On 23/08/2019	Spot Bond	105.70562	11.10587	105.70562	11.07985			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	15.87387	100.97754	15.83377			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	100.26196	12.02177	100.26196	11.99194			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	12.36831	123.26011	12.33573			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	12.04935	119.72199	12.01833			0.00	0	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	14.26827	123.54995	14.23040			0.00	0	26,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	14.21007	100.40002	14.17476			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	22.79757	107.22537	22.74356			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	28.63892	100.86678	28.56666			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	45.41486	102.24997	45.30014			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	28.58212	102.59156	28.50970			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	20.55148	100.41408	23.55817			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	106.63043	100.11325	106.34952			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	49.37839	100.18762	49.25591			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	96.03745	100.07319	95.54462			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	99.43911	100.00000	99.18478			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	99.43911	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
CLN112	On 31/03/2013	Spot Bond	100.00000	99.43911	100.00000	99.18478			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	99.43911	100.00000	99.18478			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.07319	96.03745	100.07319	95.54462			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	96.03745	100.07319	95.54462			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	78.19560	100.53672	77.97931			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	96.06061	100.07373	95.56766			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	95.82904	100.06833	95.33730			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	95.64378	100.06400	95.15301			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	85.22962	100.60353	85.03671			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	24.75421	101.15466	24.69159			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	93.39454	99.83222	93.08056			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	24.63371	101.14186	24.57139			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	65.26741	100.06829	65.05900			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	65.09937	100.06451	64.89150			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	25.27043	101.20948	25.20647			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	79.32640	100.61649	79.09537			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	79.24621	100.58787	79.01547			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	78.41329	100.59448	78.19631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN140	On 20/06/2013	Spot Bond	100.07482	96.10692	100.07482	95.61373			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	95.94483	100.07103	95.45248			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.07206	65.43546	100.07206	65.22650			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	74.42622	106.64650	74.25069			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	101.01130	103.71200	100.75682			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	71.70770	104.51633	71.54134			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	80.33272	100.85780	80.09696			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	46.89529	100.09542	46.77907			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	66.64885	100.79729	66.48263			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	66.64885	100.79729	66.48263			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	92.27458	101.28023	92.04696			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	28.13668	100.83563	28.06569			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	19.09541	100.00000	19.04813			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	18.88572	100.00000	18.83895			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	44.70755	100.00000	44.59561			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	44.70755	100.00000	44.59561			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	44.70755	100.00000	44.59561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN167	On 30/04/2014	Spot Bond	100.00000	44.70755	100.00000	44.59561			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	44.70755	100.00000	44.59561			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	44.70755	100.00000	44.59561			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	18.38037	100.07575	18.33483			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	44.70755	100.00000	44.59561			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	99.58142	100.04314	99.32663			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	100.20557	100.23356	99.94873			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	99.80340	100.08420	99.54794			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	99.80511	100.05746	99.54971			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	43.69487	100.00000	43.58667			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	14.29570	100.06980	14.26028			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	14.99571	100.15069	14.95852			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	11.79713	99.78582	11.77078			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	14.99571	100.15069	14.95852			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	13.42183	101.41261	13.38818			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	47.95570	100.22617	47.83670			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN188	On 20/06/2014	Spot Bond	100.17009	52.54766	100.17009	52.41734			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.44497	108.36668	7.42719			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.52839	14.72890	99.52839	14.69217			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	2.87329	108.34841	2.86626			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	13.28551	102.60151	13.25563			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	48.98323	100.25498	48.86166			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	14.99571	100.15069	14.95852			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	14.99571	100.15069	14.95852			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	3.27272	107.96614	3.26467			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	7.82210	107.75628	7.80290			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	16.58985	100.11142	16.54872			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	102.26195	100.00002	101.99563			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	102.82812	100.07054	102.55734			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	96.58396	100.08593	96.08827			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	67.67044	100.10498	67.50271			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	29.15877	101.25895	29.08575			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	29.23344	101.27689	29.16022			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN215	On 17/10/2016	Spot Bond	105.79026	15.43242	105.79026	15.39645			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	101.32709	28.41934	101.32709	28.33924			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	101.30689	29.35080	101.30689	29.27727			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	11.20804	101.18509	11.17999			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	11.20613	101.19643	11.17809			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	15.44664	105.99233	15.41058			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	15.44664	105.99233	15.41058			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	46.06898	107.65143	45.94715			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	46.07825	110.88445	45.95315			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	13.96813	104.90153	13.93580			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	12.94120	100.07790	12.90913			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	13.94068	100.08711	13.90613			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	95.73805	100.16277	95.23071			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	95.73800	100.16385	95.23066			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	28.88582	101.18605	28.81352			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	28.88582	101.18605	28.81352			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	52.95131	100.17539	52.81998			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	92.57398	101.40617	92.34536			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN235	On 19/04/2013	Spot Bond	101.40617	92.57398	101.40617	92.34536				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	15.67500	100.16285	15.63613				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	100.71861	10.25731	100.71861	10.23146				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	11.66390	100.07925	11.63500				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	26.68910	100.51081	26.62196				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.51591	100.54638	10.48944				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	9.91620	103.07581	9.89346				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	9.91620	103.07581	9.89346				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	26.62198	100.51075	26.55502				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	26.63761	100.51227	26.57060				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	14.88815	99.62826	14.85100				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	14.58768	100.86363	14.55087				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	21.56336	100.17567	21.50988				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	14.31616	100.84631	14.28005				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	22.61812	99.94994	22.56213				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	22.61812	99.94994	22.56213				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	22.61812	99.94994	22.56213				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN253	On 26/03/2015	Spot Bond	99.94994	22.61812	99.94994	22.56213			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	22.61812	99.94994	22.56213			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	99.94850	22.80398	99.94850	22.74754			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	10.73860	99.94597	10.71202			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	10.73860	99.94597	10.71202			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	10.73860	99.94597	10.71202			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	10.73860	99.94597	10.71202			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	10.73860	99.94597	10.71202			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	10.79682	99.94556	10.77010			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	13.35098	110.57517	13.31855			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	46.70150	100.09271	46.58575			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	38.33448	100.59304	38.23798			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	96.04060	99.85267	95.79655			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	43.45034	100.09928	44.83266			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	43.45034	100.09928	44.83266			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	9.73811	101.01926	9.71351			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	12.88284	100.09028	12.85091			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	13.86493	100.79299	13.82996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN271	On 20/06/2017	Spot Bond	100.10632	14.64905	100.10632	14.61274			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	10.88017	100.07520	10.85321			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.07467	10.82127	100.07467	10.79445			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	10.88064	100.07203	10.85368			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	8.92258	100.58176	8.90012			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	10.33904	100.62464	10.31301			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	10.31303	100.62450	10.28706			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	10.85708	100.07182	10.83018			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	26.23280	100.10367	26.16778			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.52038	100.32695	9.49673			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	22.90113	100.05044	22.84439			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	22.54159	99.94992	22.48580			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	17.71932	100.07255	17.67542			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	11.94022	100.08473	11.91063			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	11.94022	100.08473	11.91063			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	11.94022	100.08473	11.91063			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	11.94022	100.08473	11.91063			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN288	On 10/08/2017	Spot Bond	100.79550	9.47447	100.79550	9.45058			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.13932	100.46527	9.11685			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	99.93367	12.07826	99.93367	12.04837			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	12.07826	99.93367	12.04837			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	11.96180	99.93449	11.93219			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	99.84728	11.82827	99.84728	11.79902			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	11.96180	99.93449	11.93219			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	11.91538	99.84633	11.88591			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.73449	100.08705	1.73019			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	11.82827	99.84728	11.79902			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	11.85759	99.84728	11.82827			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	11.91538	99.84633	11.88591			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.45161	100.00000	6.43564			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	6.57061	100.00000	6.55433			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.73457	100.08579	1.73027			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.73998	100.00000	1.73567			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.73998	100.00000	1.73567			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.73998	100.00000	1.73567			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN306	On 18/04/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
CLN308	On 18/04/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	1.00235	100.00000	0.99915			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	1.00235	100.00000	0.99915			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	100.00000	0.98499	100.00000	0.98062			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	100.00000	0.01687	100.00000	0.01682			0.00	0	100,000,000.00
CLN314	On 14/11/2022	Spot Bond	9.54000	101.66717	9.54000	101.62236			0.00	0	275,000,000.00
CLN39	On 07/02/2016	Spot Bond	100.00000	20.64476	100.00000	20.59856			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	20.64476	100.00000	20.59856			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.72210	35.42491	0.72145			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	92.95186	156.72722	92.59281			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	105.43536	100.26956	105.14729			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	105.38550	100.26726	105.09758			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	155.80282	100.00000	155.36640			0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	144.81325	156.52494	144.24348			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN50	On 07/03/2013	Spot Bond	100.26496	105.33565	100.26496	105.04787			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	154.89181	99.57744	154.89181	99.15842			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	89.40227	100.90305	89.18826			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	89.40227	100.90305	89.18826			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	5.24725	164.96027	5.22716			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	94.36755	98.96405	94.14540			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	94.38619	98.95402	94.16403			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	105.38550	100.26726	105.09758			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	105.38550	100.26726	105.09758			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	12.99059	100.00000	12.95912			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00053	100.00000	0.00052			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00053	100.00000	0.00052			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	97.50387	102.57148	97.26061			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	9.26555	127.81539	9.24044			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00009	150.32167	0.00009			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00011	150.48996	0.00011			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	21.29244	80.28000	21.25808			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	21.34479	80.11138	21.31041			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF03	On 10/10/2016	Spot Bond	101.51920	11.94203	101.51920	101.51920	11.91206			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	101.51920	11.94203	101.51920	101.51920	11.91206			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	13.11564	100.07895	100.07895	13.08314			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	12.46475	100.07296	100.07296	12.43386			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	11.17519	100.07419	100.07419	11.14751			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	90.56342	101.51807	101.51807	90.26349			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	11.29250	100.07839	100.07839	11.26452			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	9.98646	101.17107	101.17107	9.96147			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.00000	0.98346	100.00000	100.00000	0.97898			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	20.07517	112.14249	112.14249	20.02586			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	95.92501	102.77374	102.77374	95.68940			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	11.69357	104.83082	104.83082	11.66652			0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	12.58593	123.34967	123.34967	12.55275			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	20.21256	109.68398	109.68398	20.16406			0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	14.05689	116.79754	116.79754	14.02121			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	26.48830	100.46415	100.46415	26.42243			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.22426	100.49279	100.49279	10.19855			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL005	On 01/03/2015	Spot Bond	100.39083	26.44555	100.39083	26.41469			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	100.94063	20.40321	100.94063	20.35170			0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	99.45369	100.24848	99.18277			0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	98.31256	100.00000	98.06240			0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	97.79954	101.22658	97.54850			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	15.30754	100.00000	15.26963			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	100.26412	6.86000	100.22634			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	89.39059	100.00000	89.17775			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	44.99259	102.15380	44.87903			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	25.15811	102.26580	25.09456			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	64.31566	102.03232	64.15351			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	70.09433	105.76710	69.95904			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	18.06633	127.91650	18.01731			0.00	0	16,300,000.00
DV22	On 07/02/2020	Spot Bond	116.63462	8.83534	116.63462	8.81294		897,006,537,418.80	7,690,740	45,300,000.00	
DV23	On 27/02/2023	Spot Bond	119.62218	8.52051	119.62218	8.49847		914,559,654,216.36	7,645,402	117,139,000.00	
E170	On 01/08/2020	Spot Bond	146.45461	10.21553	146.45461	10.18456			0.00	0	23,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EDC01	On 04/04/2016	Spot Bond	104.01633	17.94520	104.01633	17.89918			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.57434	33.06053	100.57434	32.98003			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	13.46808	100.62205	13.43527			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	5.48466	100.65378	5.47129			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	2.23241	100.68546	2.22697			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	12.68178	128.03785	12.64735		768,227,100,000.00	6,000,000	18,000,000.00	
EL28	On 02/05/2028	Spot Bond	1.69500	117.68062	1.68500	117.81475			0.00	0	40,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.37584	104.49020	2.37014			0.00	0	75,000,000.00
EMM01	On 28/07/2020	Spot Bond	117.22671	9.99781	117.22671	9.97236			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	14.31740	117.96601	14.28077			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	12.41560	108.44717	12.38591			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	19.58826	100.61804	19.53894			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	57.57858	100.74391	57.43344			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	40.45536	100.00000	40.35518			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	98.38275	100.00000	103.49026			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	52.89631	100.00000	52.76385			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ188U	On 25/04/2013	Spot Bond	100.00000	90.34014	100.00000	90.12298			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	86.17398	100.00000	85.97634			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	29.93474	124.62183	29.85245			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	26.43869	105.65441	26.37681			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	19.75634	106.40064	19.70463			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	10.69400	101.27791	10.66721			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	27.89757	100.72291	27.82726			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	38.82718	100.66122	38.72937		268,866,118,620.00	2,671,000	2,671,000.00	
ERS3B3	On 17/11/2025	Spot Bond	100.64003	7.08796	100.64003	7.07011			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	39.35999	100.73714	39.26077			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	7.86053	100.71039	7.84073			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	80.27144	100.58516	80.03426			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	38.46067	100.60896	38.36383			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	19.77442	100.62801	19.72462			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	80.27881	100.58802	80.04162			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	6.52075	100.58833	6.50434			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	6.83022	100.61654	6.81301			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	107.62781	18.23507	107.62781	18.19220		10,762,781,000.00	100,000	6,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On 20/04/2018	Spot Bond	115.04070	12.19355	115.04070	12.16315				953,919,325,051.20	8,292,016	161,910,000.00
ES23	On 25/01/2023	Spot Bond	123.79417	8.99214	123.79417	8.96824				1,127,785,190,943.88	9,110,164	86,823,000.00
ES26	On 02/04/2026	Spot Bond	101.89369	10.94195	101.89369	10.91722				1,518,048,467,773.64	14,898,356	65,729,620.00
ES33	On 15/09/2033	Spot Bond	8.84000	87.22732	8.78000	87.71733				265,282,760,080.00	30,009,362	3,621,637,560.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	19.62773	100.52379	19.57835				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	61.81031	101.23849	61.65555				0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	97.85210	100.14918	97.59008				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.08952	100.00000	11.06174				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.79158	100.00000	10.76455				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	80.91086	100.72700	80.67011				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	80.97234	100.75346	80.73136				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	81.16905	100.83807	80.92732				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	81.27967	100.88562	81.03752				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	37.47704	106.83968	37.38852				534,198,400.00	5,000	14,200,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	10.61607	102.29365	10.59200				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	13.57034	100.22508	13.53667				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	9.80242	100.22502	9.77810				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB10	On 25/01/2017	Spot Bond	101.16350	11.23044	101.16350	11.20234			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01887	101.09860	0.01882		22,241,692,000,000.00	220,000,000	110,000,000.00	
FRBC21	On 21/12/2018	Spot Bond	109.77327	13.65100	109.77327	13.61823		0.00	0	20,000.00	
FRBC22	On 21/12/2018	Spot Bond	98.22086	10.63891	98.22086	10.61299		0.00	0	0.00	
FRBI01	On 30/06/2014	Spot Bond	100.00000	59.32614	100.00000	59.18885		0.00	0	0.00	
FRBI04	On 31/03/2013	Spot Bond	215.70757	92.57284	215.70757	92.09861		0.00	0	0.00	
FRBI07	On 07/07/2013	Spot Bond	105.50847	76.69402	105.50847	76.53081		0.00	0	0.00	
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.70058	127.58470	2.69303		0.00	0	0.00	
FRBI23	On 07/12/2023	Spot Bond	273.62971	3.06401	273.62971	3.04953		0.00	0	0.00	
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.80906	149.98730	2.80043		0.00	0	0.00	
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.42597	199.45863	2.41677		0.00	0	0.00	
FRBN04	On 15/09/2015	Spot Bond	121.07209	25.62298	121.07209	25.55606		0.00	0	0.00	
FRBN06	On 15/09/2015	Spot Bond	100.00000	31.00941	100.00000	30.94003		0.00	0	0.00	
FRBN07	On 15/09/2015	Spot Bond	100.00000	31.00941	100.00000	30.94003		0.00	0	0.00	
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.78188	52.69690	3.77750		0.00	0	0.00	
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.54714	33.20196	3.54435		0.00	0	0.00	
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.82066	31.98407	3.81776		0.00	0	0.00	
FRC01U	On 30/09/2013	Spot Bond	100.00000	59.62592	100.00000	59.32429		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC04	On 03/06/2014	Spot Bond	100.55103	44.92230	100.55103	44.82188			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.09338	90.09120	101.09338	89.87466			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	14.17181	100.83125	14.13606			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	49.47967	100.12935	49.35700			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	45.68395	100.07866	45.57075			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	13.86218	100.80714	13.82721			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	13.86218	100.80714	13.82721			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	9.43996	100.52930	9.41699			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	13.67827	100.79281	13.64378			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	12.88293	100.08975	12.85100			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	84.42992	100.50743	84.24026			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	17.72115	100.15766	17.67721			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	11.35188	100.07580	11.32375			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	12.31766	100.08460	12.28713			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	47.25808	100.10209	47.14094			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.97891	98.00000	9.95097			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.68189	100.00000	9.65425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC117	On 15/06/2016	Spot Bond	100.15523	17.54862	100.15523	17.50510			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.08737	12.29362	100.08737	12.26316			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	14.53095	100.10732	14.49493			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	15.53164	100.11620	15.49315			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	11.78720	100.08283	11.75798			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	12.81034	102.36455	12.77794			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	16.93241	100.12857	16.89044			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	12.11697	100.08579	12.08694			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.44338	100.00000	7.42213			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	13.01141	100.10168	12.97915			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	15.27909	100.12161	15.24121			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	11.89513	100.09179	11.86565			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	12.60766	100.09811	12.57642			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	14.57867	100.11547	14.54254			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	13.61698	100.10701	13.58323			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	15.16038	100.12057	15.12279			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	16.01504	100.12805	15.97535			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	14.54305	100.11516	14.50700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC135	On 20/09/2017	Spot Bond	100.11151	14.12752	100.11151	14.09250				0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.09968	12.78579	100.09968	12.75410				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	12.57204	100.09779	12.54089				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	15.46902	100.12327	15.43067				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	15.29096	100.12172	15.25305				0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	14.80423	100.11745	14.76754				0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	15.49276	100.12348	15.45435				0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	13.32014	100.10439	13.28712				0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.94263	100.09221	11.91304				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.07700	10.23229	100.07700	10.20693				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	16.16935	100.12940	16.12927				0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	33.47930	100.09221	33.39633				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	21.07514	100.10419	21.02291				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	12.99307	100.72629	12.96033				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	20.55812	100.09926	20.50716				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	11.18252	100.08547	11.15481				0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.38646	98.00000	1.38258				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
FRC152	On 20/12/2017	Spot Bond	100.08652	11.30130	100.08652	11.27329			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.07817	10.36295	100.07817	10.33727			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	10.68366	100.08103	10.65719			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	13.83070	100.10890	13.79641			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	60.10136	100.20368	59.90922			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	40.38502	100.21459	40.28482			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	62.77833	100.20368	62.57762			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	40.29027	100.19795	40.19033			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.73497	100.07944	1.73067			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.71125	100.38297	0.70948			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.00000	0.98645	100.00000	0.98218			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.00000	55.98014	100.00000	55.66872			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.00000	55.98014	100.00000	55.66872			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	100.00000	0.88423	100.00000	0.87355			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	100.57737	45.34529	100.57737	45.24391			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	41.76850	101.33365	41.66383			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	24.51554	100.08266	24.45479			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	19.09571	100.08218	19.04838			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC41	On 25/10/2013	Spot Bond	101.28616	60.37284	101.28616	60.22162			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.45245	9.26167	98.45245	9.23905			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	89.97478	101.29693	89.67836			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	44.95699	100.06887	44.84560			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	10.10688	101.11641	10.08161			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.57579	115.36587	5.56177			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	13.65025	100.08387	13.61642			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	13.75484	100.08483	13.72075			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.27127	115.54905	4.26052			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	31.00647	113.64754	30.94204			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	3.91913	115.36587	3.90928			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.68151	117.71276	5.66700			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	10.17685	118.00209	10.15515			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.16599	101.27177	11.13803			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	21.12004	100.00000	21.06773			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	20.74528	100.20020	20.69381			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	18.89420	100.17418	18.84735			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC80	On 15/06/2016	Spot Bond	4.73000	108.72311	4.73000	108.70082			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.17741	19.12418	100.17741	19.07675			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	12.30203	100.07144	12.27155			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	13.58052	100.08326	13.54686			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	35.56079	100.11237	35.47264			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	15.30033	100.09907	15.26241			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	14.85880	100.09502	14.82197			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	101.91353	100.06298	101.64517			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	101.92307	100.06521	101.65468			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	101.96178	100.06023	101.69330			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	102.05805	100.06131	101.78931			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	11.85832	100.08049	11.82893			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	17.97419	100.16123	17.92961			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	11.84655	100.08038	11.81719			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	26.45341	97.80179	26.38919			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	18.56071	100.16949	18.51469			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	14.24921	100.83728	14.21325			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	83.96167	99.94942	83.70343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A2	On 02/08/2013	Spot Bond	101.49845	84.95235	101.49845	84.68775				0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	99.46188	84.06949	99.46188	83.81196				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	84.69455	103.49133	84.42652				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	84.42070	97.69123	84.16589				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	83.97528	100.87998	83.71502				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	84.24127	101.02852	83.97988				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	84.56792	101.21079	84.30512				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	84.77293	101.32512	84.50926				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	19.58596	144.28965	19.52578				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	77.46925	100.90946	77.26555				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	40.86322	103.60434	40.75878				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	21.28261	101.69223	21.22911				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	15.71536	103.43851	15.67525				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	102.25429	9.69537	102.25429	9.67088				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	7.97966	101.76484	7.95936				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	14.57815	100.00000	14.55049				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	3.16389	261.70847	3.14938				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond	273.38978	3.06594	273.38978	3.05146				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	256.75899	3.20793	256.75899	3.19341				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.45294	123.65104	2.44643				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	7.47598	101.04016	7.45730				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.71389	123.78317	2.70648				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	13.47817	101.29456	13.44441				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	11.52020	101.45459	11.49130				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	84.37891	101.10626	84.11693				0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.34930	100.92257	7.33074				0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	65.45350	100.00005	65.29142				0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.34888	98.38735	2.34351				0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	98.56555	101.21006	98.30996				0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	101.58688	100.00000	101.32094				0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	83.97795	100.42877	83.78900				0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.80572	100.00000	0.80370				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	11.34885	104.97509	11.32014				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	82.22910	100.28475	82.04836				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	98.89893	100.19981	98.35744				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS72	On 09/11/2024	Spot Bond	100.80772	7.05139	100.80772	7.03360				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	18.89268	101.07593	18.84545				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.82974	100.44759	9.80530				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	44.98179	100.17395	44.87022				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	17.08274	100.76967	17.04014				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	40.51822	100.98200	40.41700				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	82.25243	100.85889	82.00221				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	13.80232	102.64440	13.76733				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	59.17218	100.85054	59.02454				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.87257	108.09035	2.86553				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	10.43121	101.11747	10.40482				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	62.85535	100.16642	62.69947				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	33.73687	107.16699	33.65829				214,333,980.00	2,000	2,000.00
FRX15	On 14/03/2015	Spot Bond	108.33117	28.18098	108.33117	28.11367				109,739,475,210.00	1,013,000	1,913,000.00
FRX16	On 15/09/2016	Spot Bond	107.16932	15.71652	107.16932	15.67932				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	109.08100	13.57921	109.08100	13.54659				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	13.64679	117.62764	13.61214				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX19	On 15/11/2019	Spot Bond	108.91524	11.06033	108.91524	11.03379			871,321,920.00	8,000	1,300,000.00
FRX24	On 10/12/2024	Spot Bond	118.59653	11.29661	118.59653	11.26774			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	8.96018	109.40010	8.93860			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	12.25786	86.57971	12.23366			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	15.45091	100.55204	15.41329			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	16.51559	101.32185	16.47421			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	21.75880	101.40666	21.70425			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	15.11917	107.64302	15.08344			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	11.00
GPT22	On 30/04/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
GPT23	On 28/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	96.35030	98.75737	96.09977			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	100.00000	99.99905	100.00000	99.99898			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	90.79602	100.00000	90.57072			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD186	On 08/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	101.20169	8.11711	101.20169	8.09680				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	10.08372	101.57032	10.05839				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	8.25086	100.58455	8.23033				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	8.41165	100.59878	8.39071				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	8.72240	100.62628	8.70068				0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.28612	100.00000	2.28022				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	9.10796	100.66039	9.08528				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	9.64310	100.70773	9.61907				0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.25900	32.56730	100.25900	32.48647				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	11.97804	101.08226	11.94776				0.00	0	400,000.00
GRT03	On 15/10/2015	Spot Bond	101.25499	16.17289	101.25499	16.13239				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	10.47546	100.11004	10.44950				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	28.22835	101.64234	28.15742				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.17519	100.23736	8.15490				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	12.45476	99.99999	12.42392				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond	101.18024	20.98327	101.18024	20.93076			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.20054	8.09106	100.20054	8.07099			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/03/2013	Spot Bond	101.50868	52.45788	101.50868	52.45786			0.00	0	0.00
HMS1B3	On 19/03/2013	Spot Bond	101.50868	52.45788	101.50868	52.45786			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00055	100.00000	50.00053			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	80.51170	100.00000	80.35100			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	87.71401	101.18125	87.43274			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	21.21871	101.21718	21.16559			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	21.46973	107.10005	21.41320			0.00	0	0.00
HMS1C2	On 19/03/2013	Spot Bond	101.59173	52.58508	101.59173	52.58506			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	87.78002	101.22625	87.49843			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	21.53745	101.28016	21.48351			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	19.28950	117.06290	19.23455			0.00	0	0.00
HMS1D2	On 19/03/2013	Spot Bond	101.69896	52.74949	101.69896	52.74948			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	87.89882	101.30724	87.61666			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D4	On 19/07/2015	Spot Bond	101.36111	21.94692	101.36111	21.89191				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	114.94363	20.18689	114.94363	20.13031				0.00	0	0.00
HMS1E2	On 19/03/2013	Spot Bond	102.07916	53.33068	102.07916	53.33067				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	88.05719	101.41519	87.77427				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	22.44686	101.46001	22.39055				0.00	0	0.00
HMS1F2	On 19/03/2013	Spot Bond	102.24978	53.68718	102.24978	53.68717				0.00	0	0.00
HMS1G2	On 19/03/2013	Spot Bond	102.77072	54.53560	102.77072	54.53559				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	8.92590	120.49879	8.90268				1,445,985,480.00	12,000	31,612,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	3.02186	278.97229	3.00739				0.00	0	94,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	3.01806	279.46415	3.00359				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	9.14758	109.78196	9.12549				329,345,880.00	3,000	29,103,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	9.12406	110.08516	9.10198				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.18000	112.65618	1.18000	112.64389				1,581,778,672,000.00	340,490,400	781,245,200.00
I2038	On 31/01/2038	Spot Bond	1.86000	111.30120	1.86000	111.28698				652,743,936,000.00	350,937,600	168,100,000.00
I2050	On 31/12/2050	Spot Bond	1.95000	118.57099	1.95000	118.55556				793,743,990,000.00	407,048,200	327,524,100.00
IBC01	On 16/03/2015	Spot Bond	94.50000	25.95644	94.50000	25.90918				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	29.54393	111.10415	29.47190				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL12		On 12/03/2013	Spot Bond	100.38955	104.89400	100.38955	104.61095		0.00	0	0.00
IBL13		On 12/03/2015	Spot Bond	101.98179	23.47508	101.98179	23.41592		0.00	0	0.00
IBL14		On 28/06/2015	Spot Bond	100.56090	22.75719	100.56090	22.70055		0.00	0	0.00
IBL15		On 28/06/2013	Spot Bond	99.93156	92.04701	99.93156	91.59385		0.00	0	0.00
IBL18		On 10/12/2013	Spot Bond	100.23834	67.03469	100.23834	66.86834		0.00	0	0.00
IBL19		On 15/03/2014	Spot Bond	100.38793	45.16154	100.38793	45.04931		0.00	0	0.00
IBL20		On 15/03/2014	Spot Bond	104.99431	51.04367	104.99431	50.92481		0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	110.23108	19.51144	110.23108	19.46418		0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	114.54738	14.37480	114.54738	14.33888		0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	103.99743	46.89255	103.99743	46.78480		0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	101.06758	40.80925	101.06758	40.70722		0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	100.58995	38.23088	100.58995	38.13464		0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	111.22906	31.30163	111.22906	31.22286		0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	108.02289	12.62156	108.02289	12.59148		0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	100.81617	27.58740	100.81617	27.51782		0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	100.86946	10.41147	100.86946	10.38520		0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	123.12082	3.68498	123.12082	3.67523		0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	127.68743	2.37783	127.68743	2.37135		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL37	On 02/04/2015	Spot Bond	99.85267	22.07991	99.85267	22.02530			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	99.84531	10.16152	99.84531	10.13639			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	12.79048	108.72274	12.76001			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	21.45445	100.33316	21.40116			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	9.03291	100.11008	9.01052			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	14.78061	100.65809	14.74339			0.00	0	2,000,000.00
IBL45	On 21/12/2018	Spot Bond	102.66026	10.00166	102.66026	9.97892			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	8.50889	99.50921	8.48993		398,036,840.00	4,000	104,000.00	
IC02	On 09/05/2013	Spot Bond	100.00000	92.73893	100.00000	92.52325			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00153	100.00000	0.00153			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	23.56084	100.89947	23.50802			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	23.56084	100.89947	23.50802			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	9.10129	101.97863	9.08059			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.93471	100.89947	8.91468			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	16.19617	100.90751	16.15573			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	15.95575	100.84756	15.91593			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	16.18411	99.83295	16.14409			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	114.58662	21.65154	114.58662	21.59773			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	99.86601	31.64223	99.86601	31.56397			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	31.64223	99.86601	31.56397			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	9.97937	100.72296	9.95422			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.93960	100.00000	8.91747			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	86.26963	101.81841	85.99503			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	82.72189	101.39919	82.46761			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	81.00831	101.19088	80.76494			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	29.64532	103.56174	29.57706			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	77.87080	100.41740	77.64761			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	56.51693	100.58388	56.37467			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	91.03997	101.41671	90.82918			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	17.53279	101.24311	17.48840			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	50.27954	98.88812	50.27952			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	98.40205	98.78695	98.14068			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	96.60450	98.68599	96.35284			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND313	On 26/03/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IND314	On 02/04/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.75468	100,000.00000	0.73939			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND330	On 06/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	68.01079	100.00000	67.88176			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	61.26567	100.00000	61.14943			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND348	On 26/11/2013	Spot Bond	100.00000	60.45664	100.00000	60.34194			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	59.65829	100.00000	59.54510			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	58.87049	100.00000	58.75879			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	58.09309	100.00000	57.98287			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	84.09483	100.81810	83.83354			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	83.82353	100.00000	83.57771			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	86.13072	100.70818	85.93382			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	18.56969	101.98370	18.52289			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	18.36811	106.31357	18.32007			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	17.65269	104.39662	17.60727			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	9.93508	99.99991	9.91048			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	32.85709	100.36848	32.77546			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	11.57731	100.00021	11.54864			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	102.18547	100.00000	101.91514			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.74321	6.50000	102.72516			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	95.62410	101.36114	95.37835			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	93.22583	101.10456	92.99218			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING161	On 20/03/2017	Spot Bond	100.08473	11.99919	100.08473	11.96945			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	101.44140	30.02956	101.44140	29.95424			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	99.72610	100.25042	99.45368			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	99.44614	100.25042	98.89838			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	101.92129	100.08567	101.65144			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	101.70020	100.07206	101.43167			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	83.63182	100.38408	83.44497			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	77.64535	100.38408	77.42349			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	21.28939	100.00000	21.23608			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	13.62521	100.00000	13.59109			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	97.45502	100.27920	96.96149			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	93.74493	100.08647	93.25882			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	92.78933	100.00000	92.47372			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	91.00597	100.00000	90.63602			0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	90.51427	100.00000	90.29616			0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.00000	53.18494	100.00000	53.05025			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.00000	53.18494	100.00000	53.05025			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	100.00000	53.36005	100.00000	53.21326			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING195	On 04/02/2014	Spot Bond	100.00000	53.56904	100.00000	53.40775				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	100.00000	0.00043	100.00000	0.00043				0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176				0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	100.00000	76.28571	100.00000	76.06838				0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	100.00000	51.97604	100.00000	51.84589				0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	89.41927	100.90615	89.20521				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	58.68308	100.92542	58.53492				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	58.68308	100.92542	58.53492				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	61.19975	101.29332	61.04645				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	57.90478	100.00000	57.76450				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	32.30755	102.06095	32.22608				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	24.86004	101.68471	24.79685				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	55.05382	100.42003	54.91995				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	21.28750	101.24581	21.23419				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	13.12216	101.27443	13.08929				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	9.86284	101.29354	9.83814				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	14.26553	107.00679	14.23198				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL4	On 29/03/2014	Spot Bond	105.51634	49.53018	105.51634	49.41437			527,581,700.00	5,000	5,000.00
IPL5	On 28/09/2015	Spot Bond	100.55058	17.70727	100.55058	17.66320			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	14.58939	111.16948	14.55380			778,186,360.00	7,000	12,507,000.00
IV012	On 26/11/2014	Spot Bond	100.64446	27.93306	100.64446	27.86271			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	24.31569	100.00026	24.25547			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	24.36704	106.83400	24.30981			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	10.98102	100.08056	10.95381			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	7.88079	100.38986	7.87031			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.58897	117.02647	2.58239			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	3.25628	129.51692	3.24710			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	77.63644	100.38643	77.41710			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	8.94931	99.81973	8.92719			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	8.57599	101.53934	8.55446		8,123,147,200,000.00	80,000,000	40,000,000.00	
IV024	On 27/07/2022	Spot Bond	101.19270	8.48161	101.19270	8.46038		6,577,525,500,000.00	65,000,000	0.00	
IV025	On 12/09/2019	Spot Bond	100.25130	0.29389	100.25130	0.29316			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	8.99596	99.94061	8.97369			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	60.47226	100.95973	60.32122			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.38623	92.45654	2.38105			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030A	On 31/01/2025	Spot Bond	95.34778	2.31411	95.34778	2.30895			0.00	0	0.00
IV03E	On 18/11/2013	Spot Bond	100.52241	55.97002	100.52241	55.82921			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	103.42117	103.46133	103.14814			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	99.88087	99.70409	99.88087	99.44937			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	17.21621	114.89453	17.17309			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	10.37145	101.30356	10.34518			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	3.22172	129.51692	3.21264			0.00	0	0.00
IWA229	On 19/07/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
IWA234	On 23/08/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
IWA310	On 07/03/2013	Spot Bond	98.85919	99.72988	98.85919	99.46122			0.00	0	0.00
IWA311	On 14/03/2013	Spot Bond	98.75808	97.88130	98.75808	97.62276			0.00	0	0.00
IWA312	On 22/03/2013	Spot Bond	100.00000	95.80052	100.00000	95.54974			0.00	0	0.00
IWA313	On 28/03/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216			0.00	0	0.00
IWA314	On 04/04/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
IWA315	On 11/04/2013	Spot Bond	100.00000	91.02244	100.00000	90.79602			0.00	0	0.00
IWA316	On 18/04/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
IWA317	On 25/04/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA318	On 02/05/2013	Spot Bond	100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IVA319	On 09/05/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	100.00000	79.86871	100.00000	79.69432			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	67.46765	100.00000	67.34317			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA336	On 05/09/2013	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	69.71070	100.00000	69.57844			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	68.79015	100.00000	68.65964			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	67.88176	100.00000	67.75297			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	66.98536	100.00000	66.85828			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	66.10080	100.00000	65.97540			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	65.22793	100.00000	65.10417			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	64.36657	100.00000	64.24445			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	63.51659	100.00000	63.39609			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	62.67784	100.00000	62.55893			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	61.85016	100.00000	61.73282			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	61.03342	100.00000	60.91762			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	60.22745	100.00000	60.11319			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	59.43213	100.00000	59.31938			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	58.64732	100.00000	58.53605			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	57.87286	100.00000	57.76306			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	92.11435	99.74330	91.80903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC002	On 12/02/2020	Spot Bond	100.81205	7.65272	100.81205	7.63342			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.01716	40.34694	101.01716	40.24612			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	20.80553	101.02507	20.75353			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	9.41522	100.00000	9.39191			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	84.09484	100.81807	83.83354			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	87.26356	100.65963	87.05949			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	84.37500	100.00000	84.11215			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	88.85311	100.00000	88.64885			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	53.83286	100.00000	53.69806			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	55.98014	100.00000	55.84151			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	16.00329	101.04078	15.96329			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	8.89681	100.00000	8.87453			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	28.89707	100.00000	28.82552			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	8.87453	100.00000	8.85231			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	91.55416	100.00000	91.33670			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	91.25869	100.00000	91.04193			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.45249	102.42188	2.44698			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	10.37519	101.21431	10.34893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP004	On 01/04/2013	Spot Bond	100.00000	99.94092	100.00000	99.68597				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	153.49881	13.07443	153.49881	13.03336				0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	59.70321	101.46222	59.55344				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	22.49289	100.47188	22.43696				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	10.11252	103.08494	10.08931			1,855,528,920.00	18,000	4,200,000.00	
LGL03	On 03/04/2018	Spot Bond	101.72477	1.53715	101.72477	1.53368				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	10.48825	100.30391	10.46221				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	22.14245	100.60223	22.09293				0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	4.28202	100.33330	4.27138				0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701				0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181				0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	83.83425	100.80210	83.57460				0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	98.66338	98.89515	98.40033				0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	61.34713	101.14527	61.19366				0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	99.72961	98.95948	99.46068				0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	90.92738	98.43044	90.70496				0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ02U	On 22/04/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
MAQ030	On 11/07/2013	Spot Bond	100.00000	74.18699	100.00000	74.03651			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	100.00000	99.99993	100.00000	99.99986			0.00	0	0.00
MAQ03U	On 04/04/2013	Spot Bond	100.00000	92.63959	100.00000	92.40506			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	100.00000	77.49469	100.00000	77.33051			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	93.03772	101.29323	92.80591			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	41.83461	101.31233	41.72981			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	84.18021	100.54173	83.99106			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	37.41756	100.58073	37.32337			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	29.45442	101.30733	29.38064			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	20.85841	101.17095	20.80622			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	16.77734	99.84625	16.73539			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	99.84060	9.17395	99.84060	9.15101			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	51.12062	100.25866	63.77337			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	59.43160	101.08567	59.28300			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	59.84993	100.00000	59.70173			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP20U	On 17/02/2014	Spot Bond	100.00000	56.90510	100.00000	56.76260				133,500,000,000.00	1,335,000	1,335,000.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	42.59309	100.00000	42.48762				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	26.02014	100.00000	25.95570				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	27.91637	100.00000	27.84647				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.60467	100.00000	6.58832				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	16.12469	100.00000	16.08476				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	109.95029	11.97132	109.95029	11.94254				219,900,580.00	2,000	2,000.00
MCB3M	On 13/12/2014	Spot Bond	100.21678	30.85575	100.21678	30.77920				0.00	0	0.00
MCB4M	On 13/12/2013	Spot Bond	100.18427	62.85069	100.18427	62.69479				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	100.20050	25.70066	100.20050	25.63690				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	101.34831	34.40722	101.34831	34.32981				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	101.35889	34.45989	101.35889	34.38235				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	101.41174	14.14915	101.41174	14.11730				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	103.44664	8.28944	103.44664	8.27037				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.94738	103.61067	7.92906				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	101.86568	16.68762	101.86568	16.64991				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	104.35890	10.96484	104.35890	10.93943				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB5	On 05/01/2022	Spot Bond	104.67108	11.04851	104.67108	11.02284			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	106.18586	30.61595	106.18586	30.54440		106,185,860,000.00		1,000,000	48,600,000.00
MFS1A1	On 20/12/2015	Spot Bond	100.06286	17.11504	100.06286	17.07263			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.06556	8.35806	100.06556	8.33735			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	110.15502	11.58338	110.15502	11.55211			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	107.16233	22.47236	107.16233	22.41915		535,811,650.00		5,000	25,300,000.00
MIL01	On 31/05/2015	Spot Bond	100.44922	19.39870	100.44922	19.35151			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	104.78971	13.05051	104.78971	13.02034			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	100.42970	83.46280	100.42970	83.27750			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	104.79935	12.69961	104.79935	12.67024		419,197,400.00		4,000	6,200,000.00
MTN02	On 13/07/2014	Spot Bond	110.61908	37.95584	110.61908	37.86363		1,216,809,880.00		11,000	400,000.00
MTN03	On 13/07/2015	Spot Bond	110.59153	21.10490	110.59153	21.05364			0.00	0	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	115.34633	11.73581	115.34633	11.70632		807,424,310.00		7,000	2,700,000.00
MTN05	On 28/10/2013	Spot Bond	102.81634	64.27046	102.81634	64.12414		1,516,746,647,680.00		14,752,000	7,376,000.00
MTNC12	On 20/03/2013	Spot Bond	98.77372	96.34971	98.77372	96.09915			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	98.48888	91.59664	98.48888	91.37081			0.00	0	0.00
MTNC14	On 26/04/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.14128	100.00000	6.12591			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A202		On 14/08/2020	Spot Bond		100.00000	0.16270	100.00000	0.16229		0.00	0	0.00
N4A205		On 14/08/2020	Spot Bond		100.00000	6.42998	100.00000	6.41388		0.00	0	0.00
N4A208		On 14/08/2020	Spot Bond		100.00000	6.50871	100.00000	6.49242		0.00	0	0.00
N4A211		On 14/08/2020	Spot Bond		100.89771	5.97867	100.89771	5.96358		0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond		100.61875	6.05906	100.61875	6.04381		0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond		100.62967	6.16898	100.62967	6.15345		0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond		100.63509	6.22080	100.63509	6.20513		0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond		100.64159	6.28298	100.64159	6.26715		0.00	0	0.00
N4A402		On 14/08/2020	Spot Bond		100.65787	6.43839	100.65787	6.42217		0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond		100.66881	6.54197	100.66881	6.52549		0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond		100.68074	6.65588	100.68074	6.63911		0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond		100.69157	6.75942	100.69157	6.74239		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond		100.69687	6.81119	100.69687	6.79403		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond		100.76218	7.43189	100.76218	7.41315		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond		100.83813	8.15511	100.83813	8.13453		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond		100.00000	0.16270	100.00000	0.16229		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond		100.00000	0.16270	100.00000	0.16229		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond	103.67668	10.22599	103.67668	103.67668	10.20242			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.36748	40.63141	101.36748	101.36748	40.52957			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	100.92433	27.96743	100.92433	100.92433	27.89761			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.76441	26.44473	100.76441	100.76441	26.37807			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	100.97362	9.84098	100.97362	100.97362	9.81612			0.00	0	200,000.00
NBK14B	On 27/08/2015	Spot Bond	100.60434	18.85004	100.60434	100.60434	18.80258			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.47967	8.58695	100.47967	100.47967	8.56535			0.00	0	125,000,000.00
NBK2A	On 15/09/2015	Spot Bond	112.76469	23.78771	112.76469	112.76469	23.72901			676,588,140.00	6,000	7,900,000.00
NBK2B	On 15/09/2015	Spot Bond	100.61353	18.52559	100.61353	100.61353	18.47946			100,613,530,000.00	1,000,000	500,000.00
NBK3A	On 09/09/2019	Spot Bond	122.79495	15.03081	122.79495	122.79495	14.99111			736,769,700.00	6,000	4,000,000.00
NBK4	On 28/10/2024	Spot Bond	32.99078	3.61329	32.99078	32.99078	3.61047			0.00	0	0.00
NBK5B	On 19/04/2013	Spot Bond	101.43082	92.02799	101.43082	101.43082	91.80067			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	108.29303	26.93668	108.29303	108.29303	26.87271			0.00	0	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	101.23516	21.30980	101.23516	101.23516	21.25646			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.16021	101.30698	101.30698	8.13976			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	104.56520	49.75564	104.56520	104.56520	49.64016			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	100.00004	44.13514	100.00004	100.00004	44.02585			0.00	0	20,000,000.00
NBK9A	On 23/03/2016	Spot Bond	109.74955	19.03830	109.74955	109.74955	18.99235			1,207,245,050.00	11,000	5,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond	100.00006	13.80815	100.00006	13.77396				0.00	0	0.00
NBK11	On 31/03/2013	Spot Bond	119.17407	113.83089	119.17407	113.47963				0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399	106.83134	100.33399	106.53928				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000	35.86250	100.00000	35.79446				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000	45.29806	100.00000	45.21212				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000	34.19968	100.00000	34.13480				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000	32.42869	100.00000	32.36716				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018	27.02805	100.55018	26.96004				0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266	104.95586	100.22266	104.67310				0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761	101.46598	99.94761	101.20256				0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811	101.13617	99.94811	100.87429				0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811	101.13617	99.94811	100.87429				0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811	101.13617	99.94811	100.87429				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407	23.36291	99.86407	23.30513				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309	22.19738	101.50309	22.14167				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582	21.75874	101.36582	21.70420				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506	19.54575	100.40506	19.53484				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN61	On 30/11/2015	Spot Bond	80.20911	19.94998	80.20911	19.91782			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.38119	14.65225	100.38119	14.61664			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	14.77363	100.00000	14.74560			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	16.00850	101.10639	15.96847			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	16.63336	101.21257	16.59172			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	15.91462	101.03995	15.87484			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	13.89134	101.41775	13.85651			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	16.12094	76.11506	16.09597			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	77.75030	100.41337	77.53304			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	45.07582	100.10537	44.96408			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	44.99463	100.10374	44.88310			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	22.05292	99.82783	21.99839			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.39581	100.74066	9.37212			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	9.70366	100.07228	9.67961			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.06803	17.30679	100.06803	17.26391			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	9.30015	101.43571	9.27682			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	24.12278	110.75661	24.06411		221,513,220,000.00	2,000,000	1,000,000.00	
NED6	On 20/09/2013	Spot Bond	105.36061	71.26744	105.36061	71.10101			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED8	On 08/02/2014	Spot Bond	106.42411	50.39655	106.42411	50.27790				0.00	0	3,100,000.00
NED9	On 06/07/2017	Spot Bond	101.17472	8.77399	101.17472	8.75204				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	16.93646	119.90407	16.89257				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	9.73469	108.97397	9.70837				0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	98.13912	98.87170	97.87891				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	20.85108	100.47393	20.80035				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.75872	156.96491	5.73996				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	9.09211	115.40836	9.06926				0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	97.87963	98.83767	97.62089				0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	79.10309	97.39714	78.93647				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	63.00468	100.19307	62.84839				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	9.48336	114.59979	9.45656				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	11.72468	100.55569	11.69518				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	37.80427	100.53494	37.70914				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	84.82789	100.49411	84.63562				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	19.03098	100.52625	18.98310				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	9.46507	116.99821	9.43783				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B11	On 22/05/2014	Spot Bond	100.56446	38.02896	100.56446	37.93324			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.52540	84.97177	100.52540	84.77913			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	19.19526	100.54276	19.14696			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	9.85722	114.44931	9.82939			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	38.30081	100.59918	38.20439			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	85.16813	100.56709	84.97499			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	19.50755	100.57314	19.45845			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	85.19611	100.57316	85.00289			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	85.35892	100.58790	85.16530			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	85.55571	100.65124	85.36156			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	85.81538	100.70756	85.62055			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	8.67855	100.72887	8.65667			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	13.05825	100.67612	13.02535			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	70.52964	134.34526	70.32432			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	47.01257	108.59837	46.90006			0.00	0	24,200,000.00
NRA018	On 30/11/2018	Spot Bond	125.30314	12.97607	125.30314	12.94143			0.00	0	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	99.43911	100.00000	99.18478			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	13.01192	134.80590	12.97494			0.00	0	4,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA023	On 31/05/2023	Spot Bond	171.14853	5.12534	171.14853	5.10757			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	135.14144	11.90163	135.14144	11.86792			0.00	0	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	92.21309	101.23304	91.98515			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	101.21485	41.38933	101.21485	41.28573			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	41.26538	101.18197	41.16211			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	12.06435	101.47481	12.03374			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	28.05785	100.95122	27.98699			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	85.57485	100.91565	85.30705			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	20.67975	101.05067	20.62806			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.79350	100.00000	15.75438			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.84485	100.00000	15.80562			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.87566	100.00000	15.83635			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.61515	100.00000	16.57402			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.43681	100.00000	17.39364			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	22.57220	100.00000	22.51630			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	20.56117	108.19161	20.51238			1,514,682,540.00	14,000	88,662,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.98676	100.00000	5.97177			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBET01	On 13/09/2015	Spot Bond	104.37000	16.47131	104.37000	16.43909			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	24.13458	100.00000	24.07482			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	8.67368	100.00000	8.65267			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	96.24981	100.19068	95.73691			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	53.94604	100.00000	53.84369			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	100.00000	78.66379	100.00000	78.49462			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	72.45901	100.00000	72.32331			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	45.24250	100.10564	45.13036			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	39.99323	100.09773	39.89069			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	97.91230	100.09376	97.39651			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	98.05492	100.09863	97.53836			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	66.18239	100.10500	65.97099			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	45.38121	100.10840	45.26873			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	39.99192	100.10173	39.88938			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	98.29262	100.10673	97.77477			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	66.23104	100.10663	66.01948			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	45.69126	100.11457	45.57800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1G	On 15/06/2014	Spot Bond	100.10653	39.99034	100.10653	39.88781				0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.12130	98.72049	100.12130	98.20031				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	46.03394	100.12138	45.91982				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	39.98851	100.11212	39.88597				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	99.10081	100.13423	98.57856				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	56.77885	100.68448	56.63580				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	32.98585	116.98567	32.90110				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	31.77993	91.25497	31.71400				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.88342	40.60007	0.88252				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	5.35000	118.68087	5.28000	118.84643			42,903,889,349,500.00	019,418,570	8,701,319,285.00	
R158	On 15/09/2015	Spot Bond	124.15418	18.39049	124.15418	18.34095				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	16.17830	86.87026	16.14609				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	12.62492	130.95502	12.58945				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.71771	82.70497	8.70105				0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	73.21744	107.05466	73.06799				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.38000	128.85897	7.29000	129.74861			100,620,798,239,520.00	634,254,504	2,122,229,541.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R187P	On 21/12/2026	Spot Bond	38.29047	0.79653	38.29047	0.79577			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	36.16829	0.73114	36.16829	0.73047			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	2.30000	224.30548	217.61078	194.49316			0.00	0	590,905,250.00
R197	On 07/12/2023	Spot Bond	0.91000	288.21578	0.93000	287.68877		24,934,000,000.00		27,400,000	193,913,100.00
R201	On 21/12/2014	Spot Bond	5.20000	107.79564	5.16000	107.85100		437,337,347,200.00		84,103,336	785,585,000.00
R202	On 07/12/2033	Spot Bond	1.73000	215.17474	1.73500	214.98074		51,920,760,000.00		30,012,000	1,091,253,500.00
R2023	On 28/02/2023	Spot Bond	6.80500	106.89156	6.71000	107.58479		16,484,978,618,430.00		422,480,326	3,958,421,000.00
R203	On 15/09/2017	Spot Bond	5.85000	109.21941	5.77500	109.51369		12,241,904,103,000.00		092,633,180	5,661,250,729.00
R204	On 21/12/2018	Spot Bond	6.13000	110.63890	6.05000	111.02791		8,550,834,552,820.00		394,915,914	5,592,002,724.00
R2048	On 28/02/2048	Spot Bond	108.88836	8.15047	108.88836	8.13123		92,611,342,700,182.30		850,516,462	2,909,994,727.00
R205	On 31/03/2014	Spot Bond	100.00000	42.88210	100.00000	42.77591		0.00		0	0.00
R206	On 15/01/2014	Spot Bond	5.20500	102.93640	5.16500	102.95578		3,111,549,000,000.00		597,800,000	1,842,500,000.00
R207	On 15/01/2020	Spot Bond	6.37500	105.79248	6.29000	106.25593		15,788,613,315,750.00		476,645,226	7,306,258,128.00
R208	On 31/03/2021	Spot Bond	6.48000	104.58098	6.39000	105.12926		30,849,590,210,400.00		760,739,230	0,195,333,889.00
R209	On 31/03/2036	Spot Bond	8.29500	81.81577	8.23500	82.31181		12,985,965,074,460.00		565,517,188	9,359,389,344.00
R210	On 31/03/2028	Spot Bond	1.49500	164.27316	1.48500	164.46017		2,291,506,877,400.00		532,780,520	303,181,800.00
R211	On 31/01/2017	Spot Bond	0.31000	114.49510	-0.31000	114.48634		(11,160,000,000.00)		36,000,000	1,143,000,000.00
R212	On 31/01/2022	Spot Bond	0.78000	133.86927	0.80000	133.64214		262,924,740,000.00		337,083,000	1,875,090,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 28/02/2031	Spot Bond	7.96000	91.01459	7.88500	91.66232		38,261,723,122,560.00	806,749,136	6,509,101,934.00	
R214	On 28/02/2041	Spot Bond	84.68795	7.76412	84.68795	7.74923		128,999,085,157,751.00	523,228,336	6,691,568,168.00	
R223C	On 15/03/2013	Spot Bond	98.99493	97.61719	98.99493	97.35943		0.00	0	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	66.11177	96.64575	65.96793		0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	45.30990	94.28171	45.21332		0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	31.57602	91.87036	31.51014		0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	22.57251	88.83566	22.52672		0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	86.87026	16.17830	86.87026	16.14609		0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	84.86749	11.76751	84.86749	11.74453		0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	82.70497	8.71771	82.70497	8.70105		0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	97.62766	77.74864	97.62766	77.58729		0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	95.17874	53.89586	95.17874	53.78071		0.00	0	0.00	
R325C	On 21/06/2014	Spot Bond	92.80992	37.28689	92.80992	37.20887		0.00	0	0.00	
R326C	On 21/12/2014	Spot Bond	90.60553	26.16830	90.60553	26.11464		0.00	0	0.00	
R327C	On 21/06/2015	Spot Bond	87.76872	18.83855	87.76872	18.80093		0.00	0	0.00	
R328C	On 21/12/2015	Spot Bond	85.82547	13.59807	85.82547	13.57142		0.00	0	0.00	
R329C	On 21/06/2016	Spot Bond	83.71772	9.99040	83.71772	9.97123		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R330C	On 21/12/2016	Spot Bond	81.42381	7.48994	81.42381	7.47590			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	77.48625	6.00759	77.48625	5.99679			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.69816	75.13464	4.68993			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.83148	72.16183	3.82500			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	3.07083	70.13136	3.06576			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.49186	68.17127	2.48785			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	2.05083	66.23386	2.04761			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.83507	63.06100	1.83231			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.55426	61.24492	1.55198			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.36834	59.05342	1.36639			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.18234	57.39997	1.18070			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	1.03089	55.80907	1.02950			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.90655	54.27807	0.90536			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.80017	52.85822	0.79914			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.71121	51.49553	0.71031			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.07386	44.45722	1.07267			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	1.00033	43.11572	0.99926			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.93744	41.83089	0.93647			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R348C	On 21/12/2025	Spot Bond	40.60007	0.88342	40.60007	0.88252				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	39.42073	0.83683	39.42073	0.83601				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.79653	38.29047	0.79577				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.76156	37.20704	0.76085				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.73114	36.16829	0.73047				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	47.99530	100.16140	47.87628				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	89.00440	101.36584	88.71483				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	15.24619	101.68455	15.20787				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	20.48169	100.60342	20.43013				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.49274	100.00000	2.48657				0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	99.45365	100.25681	99.18271				0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	82.44014	100.32689	99.44572				0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	82.44127	100.32010	99.44576				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	76.56915	100.32441	66.07182				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	22.00545	101.54349	21.95022				0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	88.08315	100.00000	87.94530				0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	99.72606	100.26310	99.45361				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES06	On 18/10/2014	Spot Bond	101.21857	29.04546	101.21857	28.97276			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	19.58022	100.60466	19.53093			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	62.49395	101.28378	62.33742			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.49257	100.77784	8.47115			0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	100.00000	8.73715	100.00000	8.71528			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	37.32681	100.38116	37.23608			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	29.11947	102.09902	29.04519			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	14.88439	99.79665	14.84760			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	12.49126	101.65073	12.45952			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	16.02709	101.46985	15.98642			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	16.02709	101.46985	15.98642			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	88.77584	101.38750	88.48790			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	79.17716	100.62446	78.94721			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	65.21171	100.24328	65.00316			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	101.50905	62.35158	101.50905	62.19510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP013	On 27/09/2016	Spot Bond	99.91990	15.78272	99.91990	15.74367				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	13.76311	99.90988	13.72906				0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	97.31968	100.25061	96.80077				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	10.55308	100.36848	10.52686				0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	57.10159	100.00000	56.96019				0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.95000	100.76550	12.95000	100.73058				0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	55.63584	100.51732	55.50044				0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	52.36847	100.00000	52.23733				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	27.76818	100.62598	27.69826				0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.61747	5.25000	100.60307				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.93601	100.00000	0.93372				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.06259	100.00000	4.05253				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.35431	100.00000	9.33088				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	19.37666	101.48404	19.33277				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	12.21190	115.23085	12.18141				345,692,550.00	3,000	4,900,000.00
SBC2	On 28/04/2016	Spot Bond	104.86804	10.47972	104.86804	10.45915				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	114.56238	15.31174	114.56238	15.27348				0.00	0	29,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	100.56539	10.75887	100.56539	10.73180			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	107.95466	12.73199	107.95466	12.70182			0.00	0	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	101.20234	7.81201	101.20234	7.79246			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	100.11990	7.06888	100.11990	7.05135			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	101.08312	7.85442	101.08312	7.83456			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	101.24095	8.22865	101.24095	8.20805			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	101.21627	8.20493	101.21627	8.18439			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	107.37565	24.95220	107.37565	24.89303			0.00	0	14,500,000.00
SBK8	On 10/04/2013	Spot Bond	102.36256	98.52882	102.36256	98.27784			0.00	0	2,700,000.00
SBK9	On 10/04/2018	Spot Bond	105.03639	12.49169	105.03639	12.46275			0.00	0	6,500,000.00
SBK11	On 09/04/2014	Spot Bond	132.16219	47.05068	132.16219	46.91612			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	162.56493	54.56117	162.56493	54.38215			0.00	0	0.00
SBN20	On 31/03/2013	Spot Bond	155.18315	93.11303	155.18315	92.75656			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	120.12124	25.82639	120.12124	25.75936			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	120.50039	25.74489	120.50039	25.67791			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	120.69056	19.11084	120.69056	19.06106			0.00	0	0.00
SBN32	On 19/03/2013	Spot Bond	143.06048	98.98634	143.06048	98.61855			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	106.46393	13.56392	106.46393	13.53198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN34	On 15/09/2015	Spot Bond	120.29708	25.78853	120.29708	25.72152			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	25.76816	120.39190	25.70117			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	92.57886	215.59863	92.10481			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	99.43911	100.00000	99.18478			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	9.54950	100.10760	9.52583			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	38.25531	99.06612	38.16341			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	33.01688	100.00010	32.93512			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	11.91991	99.81852	11.89045			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	92.92254	99.79990	92.61232			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	58.14464	100.00000	57.99904			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	13.79554	109.84578	13.76221			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	57.74734	100.78863	57.60171			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	12.47097	100.87410	12.43985			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	8.62136	99.99987	8.60002			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.36027	100.00000	1.35725			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	9.26840	99.99997	9.24545			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	113.08735	10.82811	113.08735	10.80148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond	109.22356	12.02092	109.22356	11.99202			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	100.77436	7.58281	100.77436	7.56368			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.47821	26.35229	100.47821	26.28602			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.50480	8.75253	100.50480	8.73052			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.51996	7.41239	100.51996	7.39374			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	106.95022	11.00338	106.95022	10.97737		1,818,153,740.00	17,000	32,900,000.00	
SBS3	On 25/05/2026	Spot Bond	102.76906	10.05791	102.76906	10.03490			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	104.14309	10.71637	104.14309	10.69159			0.00	0	0.00
SBS7	On 26/03/2013	Spot Bond	103.79928	105.03121	103.79928	104.74935			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	120.54819	14.89521	120.54819	14.85645		361,644,570.00	3,000	1,000,000.00	
SBSI10	On 03/07/2013	Spot Bond	120.15971	87.64832	120.15971	87.43480			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	272.67152	3.07173	272.67152	3.05725			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	123.12082	4.53165	123.12082	4.51965			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	114.44000	11.10752	114.44000	11.07650			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.30099	100.00000	100.00000	4.29034			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.23709	82.63494	82.63494	0.23658			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.83050	120.42805	120.42805	4.81757			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.74321	6.50000	6.50000	102.72516			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	11.22030	100.12305	100.12305	11.19248			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	99.88484	91.48608	99.88484	99.88484	91.03807			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	22.86165	99.87542	99.87542	22.80510			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	11.19095	100.24421	100.24421	11.16317			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	103.11523	12.41714	103.11523	103.11523	12.38881			412,460,920.00	4,000	104,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	1.75942	100.24161	100.24161	1.75505			0.00	0	20,362,000.00
SLI1	On 15/08/2013	Spot Bond	105.71322	71.31126	105.71322	105.71322	71.17096			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2	On 15/08/2016	Spot Bond	112.32955	13.22232	112.32955	13.18980			0.00	0	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	101.56711	83.18367	101.56711	83.00794		406,268,440.00		4,000	4,000.00
SNT01	On 15/09/2017	Spot Bond	105.65786	13.66883	105.65786	13.63683			0.00	0	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	100.80059	37.93906	100.80059	37.84337			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	11.89463	100.58343	11.86469			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	19.30125	100.81342	19.25257			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.58796	8.84379	100.58796	8.82152			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	15.77916	107.52630	15.74190			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	20.95309	101.25454	20.90062			0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
SSCP01	On 01/03/2013	Spot Bond	100.00000	66.66670	100.00000	66.66670			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.40972	100.41357	10.42517			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	11.14616	99.94314	11.11856			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	9.85792	101.14726	9.83327			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	10.18190	94.17275	10.16034			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	10.21257	93.82087	10.19101			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	30.18145	104.67610	30.11172			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	8.32702	101.56575	8.30815			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN008	On 18/06/2017	Spot Bond	100.11486	11.04687	100.11486	11.01949			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	9.41195	107.35953	9.38962			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	18.90907	121.64737	18.85951			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.11237	105.50721	2.10727			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	10.78029	100.00000	10.76055			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	73.00000	100.00000	72.85429			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	99.03521	50.24243	99.03521	50.24241			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	96.85447	98.78368	96.60126			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN973	On 03/05/2013	Spot Bond	100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
SYN979	On 20/03/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111		64,100,000,000,000.00	641,000,000	420,000,000.00	
SZ18	On 30/09/2015	Spot Bond	119.55998	23.72611	119.55998	23.66510			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	11.81809	111.67266	11.78932			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	41.60275	100.00000	41.50966			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	28.19773	100.00000	28.12789			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TF108U	On 22/02/2016	Spot Bond	100.00000	14.44132	100.00000	14.40515				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	49.97853	104.23307	49.86284				0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	97.87901	98.86706	97.62020				0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476				0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	93.34272	101.16928	93.10865				0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	91.96506	101.07247	91.73807				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	20.07891	100.91059	20.02879				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	13.33269	110.02135	13.30044				0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	52.82669	100.30600	52.82668				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	56.20376	100.55190	56.06232				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	56.59027	100.62855	56.44778				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	7.15093	101.17076	7.13303				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.37094	101.20716	7.35250				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	103.42947	8.43577	103.42947	8.41636				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	9.36068	100.80622	9.33733				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	9.62901	100.83814	9.60499				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.81489	100.90574	2.80854				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A7	On 18/10/2038	Spot Bond	100.17362	7.09120	100.17362	7.07361				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	7.37122	100.18041	7.35294				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.89004	100.00000	2.88357				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.84350	101.28535	7.82386				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	10.11167	100.89554	10.08643			33,598,214,820.00	333,000	333,000.00	
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.85240	101.45249	8.83019				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	11.00076	101.00134	10.97327				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	12.98856	102.14068	12.95578				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	14.71237	101.44362	14.67547				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	12.91906	101.20953	12.88672				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.49003	101.06155	6.47381				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	6.98583	101.14347	6.96835				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	7.05196	105.45079	7.03365				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	7.97528	101.30716	7.95529				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	8.41411	101.37985	8.39302				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	13.03184	102.14790	12.99894				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	12.62438	101.15653	12.59280				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	15.96746	101.18212	15.92750				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A3	On 18/07/2016	Spot Bond	101.20040	12.86827	101.20040	12.83605			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.15021	101.18212	7.13232			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.26022	101.20040	7.24204			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.31522	101.20953	7.29691			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	12.70570	101.17116	12.67390			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	12.86827	101.20040	12.83605			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	13.42659	101.30089	13.39296			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.86465	101.30089	7.84494			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	13.42659	101.30089	13.39296			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	14.23728	101.44699	14.20157			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	8.96087	101.48350	8.93839			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	14.18667	101.43786	14.15108			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	18.21543	102.16719	18.16945			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	13.31092	102.21271	13.27731			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	18.36570	102.19450	18.31932			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	63.81401	99.87885	63.65616			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	27.88876	111.48563	27.82096			445,942,520.00	4,000	1,900,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20		On 22/02/2020	Spot Bond	102.36770	6.69182	102.36770	6.67891		0.00	0	0.00
TN17		On 14/11/2017	Spot Bond	111.51511	12.34715	111.51511	12.31695		1,003,635,990.00	9,000	996,409,000.00
TN20		On 17/09/2020	Spot Bond	120.69176	13.62974	120.69176	13.59423		11,977,893,442,542.70	99,243,672	282,860,164.00
TN23		On 06/11/2023	Spot Bond	122.92168	12.07423	122.92168	12.04232		1,140,200,606,994.40	9,275,830	122,473,915.00
TN25		On 19/08/2025	Spot Bond	112.54971	8.76021	112.54971	8.73862		0.00	0	156,700,000.00
TN27		On 14/11/2027	Spot Bond	105.64973	10.95247	105.64973	10.92684		2,007,344,870.00	19,000	8,219,000.00
TORQ1		On 15/04/2022	Spot Bond	100.66243	6.63821	100.66243	6.62149		0.00	0	0.00
TORQ2		On 15/04/2022	Spot Bond	100.67816	6.79343	100.67816	6.77632		0.00	0	0.00
TORQ3		On 15/04/2022	Spot Bond	100.69808	6.98997	100.69808	6.97236		0.00	0	0.00
TORQ4		On 15/04/2022	Spot Bond	100.70018	7.01065	100.70018	6.99300		0.00	0	0.00
TORQ5		On 15/04/2022	Spot Bond	100.79857	7.98189	100.79857	7.96177		0.00	0	0.00
TORQ6		On 15/04/2022	Spot Bond	101.00182	13.53938	101.00182	13.50518		0.00	0	0.00
TPDA01		On 05/04/2015	Spot Bond	101.21676	21.31624	101.21676	21.26289		0.00	0	0.00
TPDA02		On 05/04/2017	Spot Bond	101.26720	9.60374	101.26720	9.57969		0.00	0	0.00
TPDA03		On 05/04/2018	Spot Bond	101.29746	8.37378	101.29746	8.35279		0.00	0	0.00
TR30		On 31/12/2099	Spot Bond	10.00000	100.16075	10.00000	100.13394		0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	100.15674	9.75000	100.13060		0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	10.15612	100.00000	10.12994		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP125	On 23/08/2013	Spot Bond	100.00000	68.22430	100.00000	68.09701			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	99.73004	98.80121	99.46154			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	86.54043	97.87620	86.34007			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	76.39079	99.82860	76.23151			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	81.45567	97.76060	81.27834			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	100.00000	70.19231	100.00000	70.05758			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	100.00000	52.73060	100.00000	52.63056			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	9.00026	120.75743	8.97719			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	41.44369	101.23503	41.33994			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	13.65024	101.32511	13.61603			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	23.15580	101.70719	23.09758			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR40	On 10/09/2017	Spot Bond	110.55481	15.84561	110.55481	15.80714			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	58.45432	100.00000	58.30794			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	58.68930	100.00000	58.54233			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	58.76762	100.00000	58.62046			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	19.99253	100.80302	19.94210			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	12.37984	100.83292	12.34861			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	9.20628	100.83423	9.18305			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176		1,090,000,000,000.00	10,900,000	41,900,000.00	
VOYT01	On 09/09/2015	Spot Bond	128.75000	12.50739	128.75000	12.47907			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	17.34833	121.77342	17.30281			0.00	0	94,400,000.00
WS05	On 01/08/2018	Spot Bond	243.55465	4.56573	243.55465	4.54536			0.00	0	37,000,000.00
WSP1	On 28/05/2015	Spot Bond	107.94222	23.91340	107.94222	23.85645			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	110.97172	12.49660	110.97172	12.46616			0.00	0	80,000,000.00
WSP3	On 28/05/2019	Spot Bond	113.15781	10.48404	113.15781	10.45810			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	10.32439	112.59168	10.29894			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	10.14686	113.82178	10.12163			0.00	0	0.00
Z006	On 31/08/2013	Spot Bond	96.69614	67.95513	96.69614	67.83301			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	56.29482	95.45272	56.17426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z014	On 30/06/2015	Spot Bond	87.68655	18.50346	87.68655	18.46633			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	43.92475	93.89641	43.83195			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	36.57415	92.71091	36.49727			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	15.20015	86.49267	15.17017			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	27.27149	90.84932	27.21512			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	18.47004	87.67412	18.43298			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.23108	67.16812	2.22751			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.89778	100.00000	8.88090			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03583	100.00000	0.03576			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.89778	100.00000	8.88090			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	23.84084	100.00000	23.79561			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	24.39037	100.00000	24.34410			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	22.86532	100.00000	22.82194			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	22.86532	100.00000	22.82194			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	21.68126	100.00000	21.64013			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	21.68126	100.00000	21.64013			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	20.51951	100.00000	20.48058			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA014	On 18/06/2015	Spot Bond	100.00000	20.51951	100.00000	20.48058			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	19.30969	100.00000	19.27306			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	19.30969	100.00000	19.27306			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	18.20575	100.00000	18.17121			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	18.20575	100.00000	18.17121			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	17.13234	100.00000	17.09984			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	17.13234	100.00000	17.09984			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	16.21434	100.00000	16.18358			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	15.34553	100.00000	15.31642			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	11.47616	100.00000	11.45439			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	10.84063	100.00000	10.82006			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	10.20147	100.00000	10.18212			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	10.20147	100.00000	10.18212			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	9.65485	100.00000	9.63653			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	9.12018	100.00000	9.10287			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.58246	100.00000	8.56617			0.00	0	0.00
<b>Total for j-Bonds :</b>									<b>634,984,525,706,565.00</b>	<b>,536,290,670</b>	<b>106 725 253 689.00</b>

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Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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<b>Grand Total:</b>									<b>4,987,759,576,025.00</b>	<b>36,627,887</b>	<b>06 726 886 237.00</b>
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