



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 04/12/2012

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 14/12/2012	Foreign Exchange Future			8.82940	8.82940	8.87580	8.87580		12.32	89,503,627.80	10,137	354,107.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Call	879.42520	0.87943	925.83810	0.92584	879.425	18.80	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.95	Put	0.02520	0.00003	0.03810	0.00004	0.025	18.80	0.00	0	15,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Call	829.44050	0.82944	875.84940	0.87585	829.441	18.38	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.00	Put	0.04050	0.00004	0.04940	0.00005	0.040	18.38	0.00	0	12,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Call	729.50510	0.72951	775.92420	0.77592	729.505	17.55	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.10	Put	0.10510	0.00011	0.12420	0.00012	0.105	17.55	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Call	579.85970	0.57986	626.29850	0.62630	579.860	16.38	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.25	Put	0.45970	0.00046	0.49850	0.00050	0.460	16.38	0.00	0	2,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Call	1,029.41520	1.02942	1,075.81830	1.07582	1,029.415	21.23	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.01520	0.00002	0.01830	0.00002	0.015	21.23	0.00	0	43,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Call	510.33740	0.51034	556.75630	0.55676	510.337	15.91	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.32	Put	0.93740	0.00094	0.95630	0.00096	0.937	15.91	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Call	480.66530	0.48067	527.05920	0.52706	480.665	15.71	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.35	Put	1.26530	0.00127	1.25920	0.00126	1.265	15.71	0.00	0	400.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Call	779.46520	0.77947	825.87830	0.82588	779.465	17.97	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.05	Put	0.06520	0.00007	0.07830	0.00008	0.065	17.97	0.00	0	20,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Call	334.72870		0.33473	380.55820	0.38056	334.729	14.69	0.00	0	50.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.50	Put	5.32870		0.00533	4.75820	0.00476	5.329	14.69	0.00	0	3,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Call	242.33000		0.24233	286.73190	0.28673	242.330	14.01	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.60	Put	12.93000		0.01293	10.93190	0.01093	12.930	14.01	0.00	0	500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	530.16610		0.53017	576.59490	0.57659	530.166	16.04	0.00	0	3,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	0.76610		0.00077	0.79490	0.00079	0.766	16.04	0.00	0	6,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Call	121.67310		0.12167	159.85660	0.15986	121.673	12.99	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.75	Put	42.27310		0.04227	34.05660	0.03406	42.273	12.99	0.00	0	2,700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Call	89.29050		0.08929	123.76530	0.12377	89.290	12.66	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.80	Put	59.89050		0.05989	47.96530	0.04797	59.891	12.66	0.00	0	300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Call	431.46840		0.43147	477.77940	0.47778	431.468	15.37	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.40	Put	2.06840		0.00207	1.97940	0.00198	2.068	15.37	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Call	44.53200		0.04453	65.02490	0.06502	44.532	12.74	0.00	0	2,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.90	Put	115.13200		0.11513	89.22490	0.08922	115.132	12.74	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	22.01570		0.02202	34.40050	0.03440	22.016	13.59	0.00	0	9,900.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	192.61570		0.19262	158.60050	0.15860	192.616	13.59	0.00	0	700.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Call	158.51490		0.15851	199.51900	0.19952	158.515	13.33	0.00	0	44,500.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.70	Put	29.11490		0.02911	23.71900	0.02372	29.115	13.33	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Call	10.53940		0.01054	17.49320	0.01749	10.539	14.44	0.00	0	1,540.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.10	Put	281.13940		0.28114	241.69320	0.24169	281.139	14.44	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Call	4.99460		0.00499	8.73220	0.00873	4.995	15.29	0.00	0	1,000.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.20	Put	375.59460		0.37559	332.93220	0.33293	375.595	15.29	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Call	77.74880		0.07775	110.49050	0.11049	77.749	12.52	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	8.82	Put	68.34880		0.06835	54.69050	0.05469	68.349	12.52	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Call	3.44350		0.00344	6.15930	0.00616	3.444	15.71	0.00	0	9,250.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.25	Put	424.04350		0.42404	380.35930	0.38036	424.043	15.71	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	0.56040		0.00056	1.03030	0.00103	0.560	17.78	0.00	0	1,300.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	671.16040		0.67116	625.23030	0.62523	671.160	17.78	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
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Call	20.47330	0.02047	32.19640	0.03220	20.473	13.67	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.01	Put	201.07330	0.20107	166.39640	0.16640	201.073	13.67	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	0.00580	0.00001	0.00710	0.00001	0.006	25.76	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	1,570.60580	1.57061	1,524.20710	1.52421	1,570.606	25.76	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	0.00000	0.00000	0.00220	0.00000	0.000	26.57	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	2,270.60000	2.27060	2,224.20220	2.22420	2,270.600	26.57	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Call	3.99460	0.00399	7.08180	0.00708	3.995	15.54	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	9.23	Put	404.59460	0.40459	361.28180	0.36128	404.595	15.54	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Call	1,179.40980	1.17941	1,225.80940	1.22581	1,179.410	23.66	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.65	Put	0.00980	0.00001	0.00940	0.00001	0.010	23.66	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Call	1,129.41120	1.12941	1,175.81170	1.17581	1,129.411	22.85	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.70	Put	0.01120	0.00001	0.01170	0.00001	0.011	22.85	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,079.41300	1.07941	1,125.81460	1.12581	1,079.413	22.04	0.00	0	0.00
\$ / R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.01300	0.00001	0.01460	0.00001	0.013	22.04	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future			8.94890	8.94890	8.99610	8.99610		13.74	51,474,072.80	5,752	69,895.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	689.90020	0.68990	731.11540	0.73112	689.900	12.87	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	41.00020	0.04100	35.01540	0.03502	41.000	12.87	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	524.00520	0.52401	562.01660	0.56202	524.005	12.61	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	75.10520	0.07511	65.91660	0.06592	75.105	12.61	0.00	0	3,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	390.57320	0.39057	420.36770	0.42037	390.573	13.11	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	141.67320	0.14167	124.26770	0.12427	141.673	13.11	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	361.40920	0.36141	389.69700	0.38970	361.409	13.24	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	162.50920	0.16251	143.59700	0.14360	162.509	13.24	0.00	0	400.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	869.77040	0.86977	913.31120	0.91331	869.770	13.14	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	20.87040	0.02087	17.21120	0.01721	20.870	13.14	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	242.01570	0.24202	261.24800	0.26125	242.016	13.96	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	293.11570	0.29312	265.14800	0.26515	293.116	13.96	0.00	0	300.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	207.78030	0.20778	224.20540	0.22421	207.780	14.41	0.00	0	10,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	358.88030		0.35888	328.10540	0.32811	358.880	14.41	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	453.96280		0.45396	486.74800	0.48675	453.963	12.86	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	105.06280		0.10506	90.64800	0.09065	105.063	12.86	105,062.80	1,000	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	153.94180		0.15394	165.71010	0.16571	153.942	15.29	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	505.04180		0.50504	469.61010	0.46961	505.042	15.29	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	143.04390		0.14304	153.84150	0.15384	143.044	15.52	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	544.14390		0.54414	507.74150	0.50774	544.144	15.52	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	308.09400		0.30809	333.40670	0.33341	308.094	13.49	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	209.19400		0.20919	187.30670	0.18731	209.194	13.49	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	108.14280		0.10814	115.51700	0.11552	108.143	16.45	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	709.24280		0.70924	669.41700	0.66942	709.243	16.45	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	101.14570		0.10115	107.87290	0.10787	101.146	16.68	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	752.24570		0.75225	711.77290	0.71177	752.246	16.68	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	165.78420		0.16578	178.59920	0.17860	165.784	15.07	414,460.50	2,500	2,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	466.88420		0.46688	432.49920	0.43250	466.884	15.07	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	48.98660		0.04899	51.15010	0.05115	48.987	19.44	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,300.08660		1.30009	1,255.05010	1.25505	1,300.087	19.44	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	34.42480		0.03442	35.40410	0.03540	34.425	21.02	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,635.52480		1.63552	1,589.30410	1.58930	1,635.525	21.02	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	115.74940		0.11575	0.00000	0.00000	115.749	16.21	115,749.40	1,000	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	666.84940		0.66685	0.00000	0.00000	666.849	16.21	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	963.96370		0.96396	1,009.00990	1.00901	963.964	13.38	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	15.06370		0.01506	12.90990	0.01291	15.064	13.38	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	26.06160		0.02606	26.67980	0.02668	26.062	22.30	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,927.16160		1.92716	1,880.57980	1.88058	1,927.162	22.30	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	61.41940		0.06142	64.66400	0.06466	61.419	18.54	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	1,112.51940		1.11252	1,068.56400	1.06856	1,112.519	18.54	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,060.12450		1.06012	1,105.75990	1.10576	1,060.124	13.73	0.00	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	7.90	Put	11.22450	0.01122	9.65990	0.00966	11.225	13.73	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,011.90890	1.01191	1,057.27070	1.05727	1,011.909	13.55	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	13.00890	0.01301	11.17070	0.01117	13.009	13.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.05550	9.05550	9.10370	9.10370		14.63	0.00	0	11,876.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	301.92460	0.30192	314.35020	0.31435	301.925	15.55	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	546.42460	0.54642	510.65020	0.51065	546.425	15.55	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	274.50070	0.27450	285.26770	0.28527	274.501	15.92	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	619.00070	0.61900	581.56770	0.58157	619.001	15.92	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	209.08970	0.20909	215.87260	0.21587	209.090	17.03	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	853.58970	0.85359	812.17260	0.81217	853.590	17.03	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	526.17750	0.52618	551.01670	0.55102	526.178	13.69	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	220.67750	0.22068	197.31670	0.19732	220.678	13.69	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	520.79800	0.52080	545.38660	0.54539	520.798	13.73	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	225.29800	0.22530	201.68660	0.20169	225.298	13.73	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	183.99160	0.18399	189.30690	0.18931	183.992	17.58	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	978.49160	0.97849	935.60690	0.93561	978.492	17.58	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	531.60800	0.53161	556.69680	0.55670	531.608	13.66	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	216.10800	0.21611	192.99680	0.19300	216.108	13.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.16740	9.16740	9.21690	9.21690		15.19	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	345.44660	0.34545	356.87060	0.35687	345.447	16.79	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	838.04660	0.83805	799.97060	0.79997	838.047	16.79	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	243.80520	0.24381	250.15330	0.25015	243.805	18.46	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,276.40520	1.27641	1,233.25330	1.23325	1,276.405	18.46	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	679.50410	0.67950	706.74360	0.70674	679.504	13.91	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	262.10410	0.26210	239.84360	0.23984	262.104	13.91	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	350.21920	0.35022	361.91020	0.36191	350.219	16.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	822.81920	0.82282	785.01020	0.78501	822.819	16.73	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	347.82190	0.34782	359.37570	0.35938	347.822	16.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	830.42190		0.83042	792.47570	0.79248	830.422	16.76	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.26780		9.26780	9.31760	9.31760		15.74	0.00	0	5,542.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	705.74340		0.70574	727.53620	0.72754	705.743	14.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	415.84340		0.41584	387.83620	0.38784	415.843	14.91	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	696.02010		0.69602	717.40600	0.71741	696.020	14.98	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	428.22010		0.42822	399.80600	0.39981	428.220	14.98	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	457.78840		0.45779	469.79260	0.46979	457.788	16.93	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	879.98840		0.87999	842.19260	0.84219	879.988	16.93	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	333.78690		0.33379	341.11350	0.34111	333.787	18.49	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,335.98690		1.33599	1,293.51350	1.29351	1,335.987	18.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	728.35900		0.72836	751.08620	0.75109	728.359	14.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	388.45900		0.38846	361.38620	0.36139	388.459	14.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	818.70880		0.81871	848.01790	0.84802	818.709	14.29	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	300.90880		0.30091	280.41790	0.28042	300.909	14.29	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	741.35710		0.74136	764.61430	0.76461	741.357	14.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	373.55710		0.37356	347.01430	0.34701	373.557	14.67	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	683.97580		0.68398	704.85810	0.70486	683.976	15.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	444.07580		0.44408	415.15810	0.41516	444.076	15.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,363.84320		1.36384	1,406.75870	1.40676	1,363.843	14.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	96.04320		0.09604	89.15870	0.08916	96.043	14.08	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.41870		9.41870	9.46720	9.46720		16.13	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	800.70020		0.80070	816.74400	0.81674	800.700	16.51	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	982.00020		0.98200	949.54400	0.94954	982.000	16.51	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,307.80700		1.30781	1,342.26110	1.34226	1,307.807	14.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	339.10700		0.33911	325.06110	0.32506	339.107	14.29	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,277.77830		1.27778	1,308.16070	1.30816	1,277.778	14.36	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	359.07830		0.35908	340.96070	0.34096	359.078	14.36	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,248.38580		1.24839	1,278.09010	1.27809	1,248.386	14.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	379.68580		0.37969	360.89010	0.36089	379.686	14.43	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,632.43680		1.63244	1,671.19260	1.67119	1,632.437	14.39	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	213.73680		0.21374	203.99260	0.20399	213.737	14.39	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.07450		10.07450	10.11450	10.11450		17.45	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,564.94080		1.56494	1,576.47370	1.57647	1,564.941	15.61	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	640.44080		0.64044	611.97370	0.61197	640.441	15.61	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,542.67210		1.54267	1,553.56070	1.55356	1,542.672	15.72	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	668.17210		0.66817	639.06070	0.63906	668.172	15.72	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,520.92430		1.52092	1,531.17710	1.53118	1,520.924	15.83	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	696.42430		0.69642	666.67710	0.66668	696.424	15.83	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future			8.82950		8.82950	8.87580	8.87580		12.32	17,659.00	2	1,236.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Call	100,631.63460		1.00632	105,262.04200	1.05262	100,631.635	20.85	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.82	Put	1.63460		0.00002	2.04200	0.00002	1.635	20.85	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Call	95,631.92460		0.95632	100,262.59450	1.00263	95,631.925	20.04	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.87	Put	1.92460		0.00002	2.59450	0.00003	1.925	20.04	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Call	90,632.28330		0.90632	95,263.32180	0.95263	90,632.283	19.23	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	7.92	Put	2.28330		0.00002	3.32180	0.00003	2.283	19.23	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Call	24,048.99530		0.24049	28,446.02670	0.28446	24,048.995	13.35	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.60	Put	1,098.99530		0.01099	866.02670	0.00866	1,098.995	13.35	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Call	8,859.00000		0.08859	12,211.47380	0.12211	8,859.000	12.52	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.80	Put	5,909.00000		0.05909	4,631.47380	0.04631	5,909.000	12.52	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Call	52,999.35010		0.52999	57,632.01300	0.57632	52,999.350	15.21	0.00	0	158.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.30	Put	49.35010		0.00049	52.01300	0.00052	49.350	15.21	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Call	24,946.24370		0.24946	29,366.54170	0.29367	24,946.244	13.39	0.00	0	0.00
\$ / R MAXI	On 14/12/2012	Foreign Exchange Future	8.59	Put	996.24370		0.00996	786.54170	0.00787	996.244	13.39	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			8.94900		8.94900	8.99610	8.99610		13.74	0.00	0	195.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	36,147.30140		0.36147	38,969.69870	0.38970	36,147.301	13.24	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	16,247.30140		0.16247	14,359.69870	0.14360	16,247.301	13.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	35,584.04970		0.35584	38,376.54790	0.38377	35,584.050	13.26	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	16,684.04970		0.16684	14,766.54790	0.14767	16,684.050	13.26	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	23,477.38870		0.23477	25,337.28620	0.25337	23,477.389	14.05	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	30,577.38870		0.30577	27,727.28620	0.27727	30,577.389	14.05	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	39,667.54090		0.39668	42,670.43490	0.42670	39,667.541	13.09	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	13,767.54090		0.13768	12,060.43490	0.12060	13,767.541	13.09	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	36,717.09310		0.36717	39,569.60170	0.39570	36,717.093	13.21	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	15,817.09310		0.15817	13,959.60170	0.13960	15,817.093	13.21	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.05580		9.05580	9.10370	9.10370		14.63	0.00	0	10.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	53,180.54310		0.53181	55,669.67730	0.55670	53,180.543	13.66	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	21,600.54310		0.21601	19,299.67730	0.19300	21,600.543	13.66	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	52,637.35810		0.52637	55,101.67380	0.55102	52,637.358	13.69	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	22,057.35810		0.22057	19,731.67380	0.19732	22,057.358	13.69	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	52,099.27680		0.52099	54,538.66450	0.54539	52,099.277	13.73	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	22,519.27680		0.22519	20,168.66450	0.20169	22,519.277	13.73	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future			14.22470		14.22470	14.26720	14.26720		10.15	0.00	0	15,086.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Call	1,974.70790		1.97471	2,017.20000	2.01720	1,974.708	23.62	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.25	Put	0.00790		0.00001	0.00000	0.00000	0.008	23.62	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Call	1,824.40810		1.82441	1,866.90000	1.86690	1,824.408	21.82	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.40	Put	0.00810		0.00001	0.00000	0.00000	0.008	21.82	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Call	1,774.40820		1.77441	1,816.90000	1.81690	1,774.408	21.22	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.45	Put	0.00820		0.00001	0.00000	0.00000	0.008	21.22	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Call	775.39830		0.77540	818.01420	0.81801	775.398	13.72	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.45	Put	0.69830		0.00070	0.81420	0.00081	0.698	13.72	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Call	295.12050		0.29512	336.10330	0.33610	295.120	11.34	0.00	0	11,100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.95	Put	20.42050		0.02042	18.90330	0.01890	20.420	11.34	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Call	1,724.40820		1.72441	1,766.90010	1.76690	1,724.408	20.62	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	12.50	Put	0.00820		0.00001	0.00010	0.00000	0.008	20.62	0.00	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 14/12/2012	Foreign Exchange Future	13.37	Call	855.10170		0.85510	897.67840	0.89768	855.102	14.13	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.37	Put	0.40170		0.00040	0.47840	0.00048	0.402	14.13	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Call	108.14820		0.10815	139.94190	0.13994	108.148	10.15	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	14.20	Put	83.44820		0.08345	72.74190	0.07274	83.448	10.15	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Call	676.10470		0.67610	718.77320	0.71877	676.105	13.23	0.00	0	0.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.55	Put	1.40470		0.00140	1.57320	0.00157	1.405	13.23	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Call	528.68600		0.52869	571.31740	0.57132	528.686	12.52	0.00	0	100.00
£ / R	On 14/12/2012	Foreign Exchange Future	13.70	Put	3.98600		0.00399	4.11740	0.00412	3.986	12.52	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future			14.41410		14.41410	14.45680	14.45680		11.61	0.00	0	4,585.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	1,104.41160		1.10441	1,145.15880	1.14516	1,104.412	11.29	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	40.31160		0.04031	38.35880	0.03836	40.312	11.29	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	1,095.30390		1.09530	1,135.98770	1.13599	1,095.304	11.27	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	41.20390		0.04120	39.18770	0.03919	41.204	11.27	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	798.04020		0.79804	835.60410	0.83560	798.040	10.79	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	83.94020		0.08394	78.80410	0.07880	83.940	10.79	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	650.69730		0.65070	682.03400	0.68203	650.697	11.02	0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	136.59730		0.13660	125.23400	0.12523	136.597	11.02	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	1,113.53780		1.11354	1,154.34700	1.15435	1,113.538	11.30	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	39.43780		0.03944	37.54700	0.03755	39.438	11.30	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	363.35630		0.36336	384.21780	0.38422	363.356	11.61	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	349.25630		0.34926	327.41780	0.32742	349.256	11.61	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	943.37610		0.94338	982.75380	0.98275	943.376	11.03	0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	59.27610		0.05928	55.95380	0.05595	59.276	11.03	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			14.58200		14.58200	14.62450	14.62450		12.56	2,916,400.00	200	451.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	955.32910		0.95533	987.93230	0.98793	955.329	11.28	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	173.32910		0.17333	163.43230	0.16343	173.329	11.28	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	948.13310		0.94813	980.62740	0.98063	948.133	11.29	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	176.13310		0.17613	166.12740	0.16613	176.133	11.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	637.24580		0.63725	659.70260	0.65970	637.246	12.12	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	395.24580		0.39525	375.20260	0.37520	395.246	12.12	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	608.46510		0.60847	629.71130	0.62971	608.465	12.22	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	426.46510		0.42647	405.21130	0.40521	426.465	12.22	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	502.14570		0.50215	518.73200	0.51873	502.146	12.67	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	570.14570		0.57015	544.23200	0.54423	570.146	12.67	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	449.96650		0.44997	464.51910	0.46452	449.967	12.99	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	667.96650		0.66797	640.01910	0.64002	667.966	12.99	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,624.49710		1.62450	1,663.97530	1.66398	1,624.497	11.38	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	42.49710		0.04250	39.47530	0.03948	42.497	11.38	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	962.55610		0.96256	995.27080	0.99527	962.556	11.28	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	170.55610		0.17056	160.77080	0.16077	170.556	11.28	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	315.84340		0.31584	324.90540	0.32491	315.843	14.09	0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,033.84340		1.03384	1,000.40540	1.00041	1,033.843	14.09	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	2,596.61200		2.59661	2,639.20680	2.63921	2,596.612	14.08	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	14.61200		0.01461	14.70680	0.01471	14.612	14.08	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.75720		14.75720	14.80070	14.80070		13.11	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	690.40360		0.69040	708.27880	0.70828	690.404	13.10	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	673.20360		0.67320	647.57880	0.64758	673.204	13.10	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	686.47500		0.68647	704.23310	0.70423	686.475	13.11	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	679.27500		0.67927	653.53310	0.65353	679.275	13.11	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	682.65340		0.68265	700.21170	0.70021	682.653	13.13	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	685.45340		0.68545	659.51170	0.65951	685.453	13.13	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.91370		14.91370	14.95670	14.95670		13.57	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	826.80950		0.82681	844.05490	0.84405	826.809	13.55	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	803.10950		0.80311	777.35490	0.77735	803.109	13.55	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	823.06150		0.82306	840.21100	0.84021	823.061	13.57	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	809.36150		0.80936	783.51100	0.78351	809.361	13.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	819.29760		0.81930	836.38750	0.83639	819.298	13.59	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	815.59760		0.81560	789.68750	0.78969	815.598	13.59	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future			0.10770		0.10770	0.10780	0.10780		10.93	0.00	0	22,073.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Call	2,430.00000		0.02430	2,440.00370	0.02440	2,430.000	15.70	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.08	Put	0.00000		0.00000	0.00370	0.00000	0.000	15.70	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Call	1,430.00000		0.01430	1,440.01400	0.01440	1,430.000	16.86	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.09	Put	0.00000		0.00000	0.01400	0.00000	0.000	16.86	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Call	433.74820		0.00434	445.47530	0.00445	433.748	13.91	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.10	Put	3.74820		0.00004	5.47530	0.00005	3.748	13.91	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Call	11.80180		0.00012	16.46270	0.00016	11.802	10.93	0.00	0	0.00
¥ / R	On 14/12/2012	Foreign Exchange Future	0.11	Put	241.80180		0.00242	236.46270	0.00236	241.802	10.93	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.10930		0.10930	0.10940	0.10940		15.06	0.00	0	1,868.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	984.49800		0.00984	994.34400	0.00994	984.498	14.86	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	54.49800		0.00054	54.34400	0.00054	54.498	14.86	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	317.67680		0.00318	323.47670	0.00323	317.677	15.06	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	387.67680		0.00388	383.47670	0.00383	387.677	15.06	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	1,934.02140		0.01934	1,944.28670	0.01944	1,934.021	16.41	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	4.02140		0.00004	4.28670	0.00004	4.021	16.41	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future			11.55850		11.55850	11.57830	11.57830		10.53	34,675,500.00	3,000	74,221.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Call	1,168.51200		1.16851	1,188.32520	1.18833	1,168.512	17.82	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.39	Put	0.01200		0.00001	0.02520	0.00003	0.012	17.82	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Call	1,158.51390		1.15851	1,178.32540	1.17833	1,158.514	17.84	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.40	Put	0.01390		0.00001	0.02540	0.00003	0.014	17.84	0.00	0	750.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Call	758.89910		0.75890	778.76260	0.77876	758.899	15.66	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.80	Put	0.39910		0.00040	0.46260	0.00046	0.399	15.66	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Call	738.97020		0.73897	758.84250	0.75884	738.970	15.55	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.82	Put	0.47020		0.00047	0.54250	0.00054	0.470	15.55	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Call	1,218.50550	1.21851	1,238.32440	1.23832	1,218.506	17.72	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.34	Put	0.00550	0.00001	0.02440	0.00002	0.006	17.72	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Call	560.41890	0.56042	580.50030	0.58050	560.419	14.48	0.00	0	13,900.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.00	Put	1.91890	0.00192	2.20030	0.00220	1.919	14.48	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Call	462.40580	0.46241	482.67200	0.48267	462.406	13.76	0.00	0	425.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.10	Put	3.90580	0.00391	4.37200	0.00437	3.906	13.76	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Call	1,118.51950	1.11852	1,138.32610	1.13833	1,118.519	17.62	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.44	Put	0.01950	0.00002	0.02610	0.00003	0.020	17.62	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Call	1,258.50280	1.25850	1,278.32380	1.27832	1,258.503	17.64	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.30	Put	0.00280	0.00000	0.02380	0.00002	0.003	17.64	0.00	0	375.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Call	115.43020	0.11543	134.46870	0.13447	115.430	10.89	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	11.50	Put	56.93020	0.05693	56.16870	0.05617	56.930	10.89	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Call	609.84380	0.60984	629.80190	0.62980	609.844	14.84	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	10.95	Put	1.34380	0.00134	1.50190	0.00150	1.344	14.84	0.00	0	100.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Call	2,058.50000	2.05850	2,078.31440	2.07831	2,058.500	15.99	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.50	Put	0.00000	0.00000	0.01440	0.00001	0.000	15.99	0.00	0	5,690.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Call	1,708.50000	1.70850	1,728.31800	1.72832	1,708.500	16.71	0.00	0	0.00
€ / R	On 14/12/2012	Foreign Exchange Future	9.85	Put	0.00000	0.00000	0.01800	0.00002	0.000	16.71	0.00	0	13,800.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.72660	11.72660	11.74630	11.74630		11.80	11,492,068.00	980	13,721.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	81.79540	0.08180	78.47890	0.07848	81.795	14.41	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	995.19540	0.99520	972.17890	0.97218	995.195	14.41	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	784.45160	0.78445	798.49320	0.79849	784.452	11.19	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	47.85160	0.04785	42.19320	0.04219	47.852	11.19	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	775.79200	0.77579	789.62020	0.78962	775.792	11.18	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	49.19200	0.04919	43.32020	0.04332	49.192	11.18	0.00	0	500.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	767.16340	0.76716	780.77240	0.78077	767.163	11.17	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	50.56340	0.05056	44.47240	0.04447	50.563	11.17	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	801.86060	0.80186	816.31760	0.81632	801.861	11.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	45.26060		0.04526	40.01760	0.04002	45.261	11.21	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.87800		11.87800	11.89810	11.89810		12.59	0.00	0	3,700.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	769.58660		0.76959	774.29770	0.77430	769.587	11.48	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	151.58660		0.15159	136.19770	0.13620	151.587	11.48	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	784.31260		0.78431	789.42200	0.78942	784.313	11.48	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	146.31260		0.14631	131.32200	0.13132	146.313	11.48	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	776.93250		0.77693	781.84300	0.78184	776.933	11.48	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	148.93250		0.14893	133.74300	0.13374	148.933	11.48	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.03830		12.03830	12.05870	12.05870		13.19	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	574.65200		0.57465	565.69890	0.56570	574.652	13.09	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	536.35200		0.53635	506.99890	0.50700	536.352	13.09	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	570.60580		0.57061	561.56110	0.56156	570.606	13.11	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	542.30580		0.54231	512.86110	0.51286	542.306	13.11	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	578.72780		0.57873	569.86330	0.56986	578.728	13.07	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	530.42780		0.53043	501.16330	0.50116	530.428	13.07	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.18260		12.18260	12.20360	12.20360		13.76	0.00	0	435.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,202.40170		1.20240	1,203.22030	1.20322	1,202.402	12.39	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	219.80170		0.21980	199.62030	0.19962	219.802	12.39	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,039.48240		1.03948	1,035.59960	1.03560	1,039.482	12.56	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	299.88240		0.29988	274.99960	0.27500	299.882	12.56	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,007.94170		1.00794	1,003.09370	1.00309	1,007.942	12.59	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	318.34170		0.31834	292.49370	0.29249	318.342	12.59	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	977.08350		0.97708	971.28090	0.97128	977.084	12.62	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	337.48350		0.33748	310.68090	0.31068	337.483	12.62	0.00	0	0.00
2025	On 07/02/2013	Bond Future			111.00784		111.00784	110.98815	110.98815			0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Call	17.84000		0.01784	0.00000	0.00000	17.840		0.00	0	0.00
2025	On 07/02/2013	Bond Future	110.99	Put	0.00000		0.00000	1.85000	0.00185	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.00	Call	7.84000		0.00784	0.00000	0.00000	7.840		0.00	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 07/02/2013	Bond Future	111.00	Put	0.00000		0.00000	11.85000	0.01185	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 07/02/2013	Bond Future	111.01	Put	2.16000		0.00216	21.85000	0.02185	2.160		0.00	0	0.00
2038	On 07/02/2013	Bond Future			109.34062		109.34062	109.31916	109.31916			0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Call	3,350.62000		3.35062	3,329.16000	3.32916	3,350.620		0.00	0	0.00
2038	On 07/02/2013	Bond Future	105.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Call	3,340.62000		3.34062	3,319.16000	3.31916	3,340.620		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Call	3,330.62000		3.33062	3,309.16000	3.30916	3,330.620		0.00	0	0.00
2038	On 07/02/2013	Bond Future	106.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future			115.17940		115.17940	115.15649	115.15649			0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Call	2,189.40000		2.18940	2,166.49000	2.16649	2,189.400		0.00	0	0.00
2050	On 07/02/2013	Bond Future	112.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Call	2,179.40000		2.17940	2,156.49000	2.15649	2,179.400		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Call	2,169.40000		2.16940	2,146.49000	2.14649	2,169.400		0.00	0	0.00
2050	On 07/02/2013	Bond Future	113.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On 07/02/2013	Index Future			481.55700		481.55700	480.98500	480.98500			0.00	0	12.00
AL7T	On 02/05/2013	Index Future			487.59400		487.59400	487.01600	487.01600			0.00	0	0.00
ALBI	On 07/02/2013	Index Future			428.65800		428.65800	428.27200	428.27200			0.00	0	1,077.00
ALBI	On 02/05/2013	Index Future			434.03200		434.03200	433.64200	433.64200			0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future			9.24350		9.24350	9.25140	9.25140		8.61	9,243.50	1	11,727.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Call	943.50410		0.94350	951.40540	0.95141	943.504		0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.30	Put	0.00410		0.00000	0.00540	0.00001	0.004		0.00	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 14/12/2012	Foreign Exchange Future	8.46	Call	783.53300		0.78353	791.44220	0.79144	783.533	16.32	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.03300		0.00003	0.04220	0.00004	0.033	16.32	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Call	1,204.30000		1.20430	1,212.20000	1.21220	1,204.300	16.19	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.04	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.19	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Call	1,154.30000		1.15430	1,162.20000	1.16220	1,154.300	16.36	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.09	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.36	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Call	1,104.30010		1.10430	1,112.20010	1.11220	1,104.300	16.53	0.00	0	0.00
AU\$ / R	On 14/12/2012	Foreign Exchange Future	8.14	Put	0.00010		0.00000	0.00010	0.00000	0.000	16.53	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.30120		9.30120	9.30910	9.30910		9.51	0.00	0	4,589.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	941.31760		0.94132	949.52310	0.94952	941.318	11.34	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	8.71760		0.00872	9.02310	0.00902	8.718	11.34	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	892.76970		0.89277	900.97230	0.90097	892.770	11.14	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	10.16970		0.01017	10.47230	0.01047	10.170	11.14	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	804.69150		0.80469	812.86950	0.81287	804.691	10.77	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	13.49150		0.01349	13.76950	0.01377	13.492	10.77	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	990.17040		0.99017	998.35650	0.99836	990.170	11.56	0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	7.57040		0.00757	7.85650	0.00786	7.570	11.56	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.35170		9.35170	9.36010	9.36010			102,868.70	11	225.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	591.70000		0.59170	600.10000	0.60010	591.700		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	611.70000		0.61170	620.10000	0.62010	611.700		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	601.70000		0.60170	610.10000	0.61010	601.700		0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.40330		9.40330	9.41240	9.41240		11.31	0.00	0	2,750.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	662.17710		0.66218	669.72900	0.66973	662.177	10.74	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	148.87710		0.14888	147.32900	0.14733	148.877	10.74	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	654.91280		0.65491	662.42840	0.66243	654.913	10.73	0.00	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 16/09/2013	Foreign Exchange Future	8.90	Put	151.61280		0.15161	150.02840	0.15003	151.613	10.73	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	647.68910		0.64769	655.16780	0.65517	647.689	10.73	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	154.38910		0.15439	152.76780	0.15277	154.389	10.73	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.44700		9.44700	9.45570	9.45570		11.75	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	442.64070		0.44264	447.16720	0.44717	442.641	11.77	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	455.64070		0.45564	451.46720	0.45147	455.641	11.77	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	438.76900		0.43877	443.25100	0.44325	438.769	11.79	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	461.76900		0.46177	457.55100	0.45755	461.769	11.79	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	434.92910		0.43493	439.37460	0.43937	434.929	11.81	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	467.92910		0.46793	463.67460	0.46367	467.929	11.81	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.69460		9.69460	9.69380	9.69380		14.55	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,570.30020		2.57030	2,570.20470	2.57020	2,570.300	14.35	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	125.70020		0.12570	126.40470	0.12640	125.700	14.35	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,526.84130		2.52684	2,526.78120	2.52678	2,526.841	14.31	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	132.24130		0.13224	132.98120	0.13298	132.241	14.31	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,483.63820		2.48364	2,483.61770	2.48362	2,483.638	14.28	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	139.03820		0.13904	139.81770	0.13982	139.038	14.28	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future			8.89490		8.89490	8.93680	8.93680		10.96	0.00	0	84.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Call	1,141.30740		1.14131	1,183.20000	1.18320	1,141.307	22.33	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.75	Put	0.00740		0.00001	0.00000	0.00000	0.007	22.33	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Call	1,091.30760		1.09131	1,133.20010	1.13320	1,091.308	21.37	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.80	Put	0.00760		0.00001	0.00010	0.00000	0.008	21.37	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Call	1,041.30780		1.04131	1,083.20020	1.08320	1,041.308	20.41	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	7.85	Put	0.00780		0.00001	0.00020	0.00000	0.008	20.41	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Call	545.25740		0.54526	587.09160	0.58709	545.257	14.94	0.00	0	0.00
CAD/ R	On 14/12/2012	Foreign Exchange Future	8.35	Put	0.35740		0.00036	0.29160	0.00029	0.357	14.94	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.99710		8.99710	9.03950	9.03950		12.90	0.00	0	25.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	448.68410		0.44868	480.70930	0.48071	448.684	12.54	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	101.58410		0.10158	91.20930	0.09121	101.584	12.54	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	441.77360		0.44177	473.57160	0.47357	441.774	12.55	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	104.67360		0.10467	94.07160	0.09407	104.674	12.55	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	455.65710		0.45566	487.90910	0.48791	455.657	12.53	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	98.55710		0.09856	88.40910	0.08841	98.557	12.53	0.00	0	0.00
CF CANDO CABM	On 14/12/2012	Can-Do Future			0.28000		0.28000	0.28000	0.28000			0.00	0	7,000.00
CF CANDO CABN	On 14/12/2012	Can-Do Future			0.50280		0.50280	0.50280	0.50280			0.00	0	0.00
CF CANDO CABO	On 14/12/2012	Can-Do Future			0.00000		0.00000	0.00000	0.00000			0.00	0	0.00
CF CANDO CABP	On 14/12/2012	Can-Do Future			0.00000		0.00000	0.00000	0.00000			0.00	0	0.00
CF CANDO CABR	On 14/12/2012	Can-Do Future			0.55970		0.55970	0.55970	0.55970			0.00	0	0.00
CF CANDO CABS	On 14/12/2012	Can-Do Future			0.00000		0.00000	0.00000	0.00000			0.00	0	0.00
CF CANDO CABT	On 14/12/2012	Can-Do Future			0.00000		0.00000	0.00000	0.00000			0.00	0	0.00
CF CANDO CABU	On 14/12/2012	Can-Do Future			0.49320		0.49320	0.50280	0.50280			0.00	0	14,500.00
CF CANDO CABV	On 14/12/2012	Can-Do Future			0.65170		0.65170	0.56380	0.56380			0.00	0	3,700.00
CF CANDO CABW	On 14/12/2012	Can-Do Future			0.00000		0.00000	0.00000	0.00000			0.00	0	4,600.00
CF CANDO CABX	On 14/12/2012	Can-Do Future			0.38400		0.38400	0.38630	0.38630			0.00	0	31,750.00
CF CANDO CABY	On 14/12/2012	Can-Do Future			0.55880		0.55880	0.57750	0.57750			0.00	0	13,800.00
CF CANDO CABZ	On 14/12/2012	Can-Do Future			0.02020		0.02020	0.03330	0.03330			0.00	0	52,500.00
CF CANDO CACA	On 20/12/2012	Can-Do Future			3,779.12000		3,779.12000	4,859.95000	4,859.95000			0.00	0	5.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO CACB	On 20/12/2012	Can-Do Future			15,000.00000		15,000.00000	15,000.00000	15,000.00000				0.00	0	0.00
CF CANDO CACD	On 20/12/2012	Can-Do Future			10,000.00000		10,000.00000	10,000.00000	10,000.00000				0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.12840		0.12840	0.13880	0.13880				0.00	0	4,500.00
CF CANDO CACF	On 19/12/2012	Can-Do Future			0.01930		0.01930	0.03430	0.03430				0.00	0	15,000.00
CF CANDO CACG	On 02/01/2013	Can-Do Future			2,695.46850		2,695.46850	2,435.65470	2,435.65470				0.00	0	10.00
CF CANDO CACH	On 24/01/2013	Can-Do Future			6,270.03480		6,270.03480	4,990.21710	4,990.21710				0.00	0	20.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.08850		0.08850	0.09590	0.09590				0.00	0	37,000.00
CF CANDO CACJ	On 02/01/2013	Can-Do Future			13,851.68320		13,851.68320	10,942.69700	10,942.69700				0.00	0	30.00
CF CANDO CACK	On 11/01/2013	Can-Do Future			10,569.28760		10,569.28760	9,787.56940	9,787.56940				0.00	0	35.00
CF CANDO CACL	On 04/01/2013	Can-Do Future			0.02070		0.02070	0.02020	0.02020				0.00	0	25,000.00
CF CANDO CACM	On 08/01/2013	Can-Do Future			0.01940		0.01940	0.01920	0.01920				0.00	0	25,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.40970		0.40970	0.01000	0.01000				0.00	24,000	24,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.33810		0.33810	0.01000	0.01000				0.00	13,500	7,500.00
CHF / R	On 14/12/2012	Foreign Exchange Future			9.52790		9.52790	9.58190	9.58190		11.53		0.00	0	25.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Call	489.63820		0.48964	543.24410	0.54324	489.638	15.46		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.04	Put	1.73820		0.00174	1.34410	0.00134	1.738	15.46		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Call	1,022.30410		1.02230	1,076.30210	1.07630	1,022.304	17.92		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.51	Put	0.00410		0.00000	0.00210	0.00000	0.004	17.92		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Call	972.31100		0.97231	1,026.30590	1.02631	972.311	18.11		0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.56	Put	0.01100		0.00001	0.00590	0.00001	0.011	18.11		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Call	529.10480		0.52910	582.83680	0.58284	529.105	15.71	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	9.00	Put	1.20480		0.00120	0.93680	0.00094	1.205	15.71	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Call	1,072.30140		1.07230	1,126.30070	1.12630	1,072.301	17.73	0.00	0	0.00
CHF / R	On 14/12/2012	Foreign Exchange Future	8.46	Put	0.00140		0.00000	0.00070	0.00000	0.001	17.73	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.67580		9.67580	9.72710	9.72710		12.71	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	585.99700		0.58600	631.29430	0.63129	585.997	11.75	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	60.19700		0.06020	54.19430	0.05419	60.197	11.75	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	577.88300		0.57788	622.89120	0.62289	577.883	11.74	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	62.08300		0.06208	55.79120	0.05579	62.083	11.74	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	594.15490		0.59415	639.73430	0.63973	594.155	11.75	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	58.35490		0.05835	52.63430	0.05263	58.355	11.75	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.15230		12.15230	12.17390	12.17390		13.63	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	749.75840		0.74976	739.13920	0.73914	749.758	13.19	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	507.45840		0.50746	475.23920	0.47524	507.458	13.19	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	758.82830		0.75883	748.40900	0.74841	758.828	13.15	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	496.52830		0.49653	464.50900	0.46451	496.528	13.15	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	754.27920		0.75428	743.75700	0.74376	754.279	13.17	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	501.97920		0.50198	469.85700	0.46986	501.979	13.17	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry			7.27220		7.27220	7.28700	7.28700		11.99	0.00	3,000	3,000.00
DANZ	On 05/12/2012	Any day expiry	7.29	Call	12.83020		0.01283	25.64360	0.02564	12.830	13.49	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.29	Put	30.63020		0.03063	28.64360	0.02864	30.630	13.49	0.00	0	3,000.00
DANZ	On 05/12/2012	Any day expiry	7.24	Call	39.16020		0.03916	58.58220	0.05858	39.160	12.44	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.24	Put	6.96020		0.00696	11.58220	0.01158	6.960	12.44	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.25	Call	31.38930		0.03139	51.04080	0.05104	31.389	11.99	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.25	Put	9.18930		0.00919	14.04080	0.01404	9.189	11.99	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.26	Call	25.48480		0.02548	43.93110	0.04393	25.485	12.36	0.00	0	0.00
DANZ	On 05/12/2012	Any day expiry	7.26	Put	13.28480		0.01328	16.93110	0.01693	13.285	12.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On 10/12/2012	Any day expiry			7.27530	7.27530	7.29110	7.29110		11.08	0.00	0	1,000.00
DANZ	On 10/12/2012	Any day expiry	7.25	Call	57.32880	0.05733	71.47670	0.07148	57.329	11.71	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.25	Put	32.02880	0.03203	30.37670	0.03038	32.029	11.71	0.00	0	20,000.00
DANZ	On 10/12/2012	Any day expiry	7.19	Call	100.78780	0.10079	116.47200	0.11647	100.788	12.47	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.19	Put	15.48780	0.01549	15.37200	0.01537	15.488	12.47	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.20	Call	92.87520	0.09288	108.39810	0.10840	92.875	12.34	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.20	Put	17.57520	0.01758	17.29810	0.01730	17.575	12.34	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.21	Call	85.20420	0.08520	100.53220	0.10053	85.204	12.22	0.00	0	0.00
DANZ	On 10/12/2012	Any day expiry	7.21	Put	19.90420	0.01990	19.43220	0.01943	19.904	12.22	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry			8.81950	8.81950	8.86570	8.86570		12.94	0.00	10,000	0.00
DAUS	On 04/12/2012	Any day expiry	8.86	Call	0.00000	0.00000	27.50110	0.02750	0.000	12.94	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.86	Put	40.50000	0.04050	21.80110	0.02180	40.500	12.94	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.87	Call	0.00000	0.00000	22.95170	0.02295	0.000	12.94	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.87	Put	50.50000	0.05050	27.25170	0.02725	50.500	12.94	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.88	Call	0.00000	0.00000	19.02510	0.01903	0.000	12.94	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.88	Put	60.50000	0.06050	33.32510	0.03333	60.500	12.94	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.84	Call	0.00000	0.00000	39.61570	0.03962	0.000	12.94	0.00	0	0.00
DAUS	On 04/12/2012	Any day expiry	8.84	Put	20.50000	0.02050	13.91570	0.01392	20.500	12.94	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry			8.83620	8.83620	8.88260	8.88260		11.94	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Call	105.10990	0.10511	137.24900	0.13725	105.110	12.03	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.80	Put	68.90990	0.06891	54.64900	0.05465	68.910	12.03	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Call	99.45900	0.09946	130.85690	0.13086	99.459	12.01	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.81	Put	73.25900	0.07326	58.25690	0.05826	73.259	12.01	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.90	Call	60.13150	0.06013	81.05690	0.08106	60.131	12.33	0.00	0	15,000.00
DAUS	On 19/12/2012	Any day expiry	8.90	Put	123.93150	0.12393	98.45690	0.09846	123.931	12.33	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Call	110.94240	0.11094	143.80490	0.14380	110.942	12.05	0.00	0	0.00
DAUS	On 19/12/2012	Any day expiry	8.79	Put	64.74240	0.06474	51.20490	0.05120	64.742	12.05	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry			8.84700	8.84700	8.89350	8.89350		11.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/12/2012	Any day expiry	7.72	Call	1,127.07560		1.12708	1,173.56880	1.17357	1,127.076	17.16	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.72	Put	0.07560		0.00008	0.06880	0.00007	0.076	17.16	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Call	997.16000		0.99716	1,043.64650	1.04365	997.160	16.20	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	7.85	Put	0.16000		0.00016	0.14650	0.00015	0.160	16.20	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Call	847.39030		0.84739	893.85740	0.89386	847.390	15.10	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.00	Put	0.39030		0.00039	0.35740	0.00036	0.390	15.10	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	8.49	Call	367.10560		0.36711	411.03260	0.41103	367.106	11.95	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.49	Put	10.10560		0.01011	7.53260	0.00753	10.106	11.95	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Call	357.98880		0.35799	401.53080	0.40153	357.989	11.94	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.50	Put	10.98880		0.01099	8.03080	0.00803	10.989	11.94	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Call	348.93540		0.34894	392.29190	0.39229	348.935	11.94	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.51	Put	11.93540		0.01194	8.79190	0.00879	11.935	11.94	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Call	279.19710		0.27920	320.74840	0.32075	279.197	11.89	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.59	Put	22.19710		0.02220	17.24840	0.01725	22.197	11.89	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Call	179.55530		0.17956	216.79070	0.21679	179.555	11.82	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	8.72	Put	52.55530		0.05256	43.29070	0.04329	52.555	11.82	0.00	0	0.00
DAUS	On 27/12/2012	Any day expiry	9.02	Call	48.97770		0.04898	61.74420	0.06174	48.978	12.90	0.00	0	7,530.00
DAUS	On 27/12/2012	Any day expiry	9.02	Put	221.97770		0.22198	188.24420	0.18824	221.978	12.90	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry			8.88970		8.88970	8.93650	8.93650		12.59	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Call	268.15980		0.26816	302.02690	0.30203	268.160	12.36	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.72	Put	98.45980		0.09846	85.52690	0.08553	98.460	12.36	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	9.02	Call	126.80480		0.12680	146.32490	0.14632	126.805	13.20	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	9.02	Put	257.10480		0.25710	229.82490	0.22982	257.105	13.20	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Call	342.81200		0.34281	380.33150	0.38033	342.812	12.22	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.61	Put	63.11200		0.06311	53.83150	0.05383	63.112	12.22	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Call	335.59130		0.33559	372.80120	0.37280	335.591	12.23	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.62	Put	65.89130		0.06589	56.30120	0.05630	65.891	12.23	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	7.85	Call	1,041.81150		1.04181	1,088.33570	1.08834	1,041.811	14.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 29/01/2013	Any day expiry	7.85	Put	2.11150		0.00211	1.83570	0.00184	2.112	14.26	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Call	893.49420		0.89349	939.71560	0.93972	893.494	13.47	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.00	Put	3.79420		0.00379	3.21560	0.00322	3.794	13.47	0.00	0	6,625.00
DAUS	On 29/01/2013	Any day expiry	8.60	Call	350.11720		0.35012	387.94020	0.38794	350.117	12.20	0.00	0	0.00
DAUS	On 29/01/2013	Any day expiry	8.60	Put	60.41720		0.06042	51.44020	0.05144	60.417	12.20	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry			8.92460		8.92460	8.97150	8.97150		13.21	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Call	397.74500		0.39775	431.50730	0.43151	397.745	12.60	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.62	Put	93.14500		0.09315	80.00730	0.08001	93.145	12.60	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Call	333.89550		0.33390	364.53410	0.36453	333.896	12.82	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.72	Put	129.29550		0.12930	113.03410	0.11303	129.295	12.82	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Call	411.40490		0.41140	445.77440	0.44577	411.405	12.55	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.60	Put	86.80490		0.08680	74.27440	0.07427	86.805	12.55	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	9.02	Call	191.90960		0.19191	210.85840	0.21086	191.910	13.78	0.00	0	6,245.00
DAUS	On 26/02/2013	Any day expiry	9.02	Put	287.30960		0.28731	259.35840	0.25936	287.310	13.78	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Call	404.53910		0.40454	438.60600	0.43861	404.539	12.58	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.61	Put	89.93910		0.08994	77.10600	0.07711	89.939	12.58	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Call	1,080.43530		1.08044	1,126.52810	1.12653	1,080.435	13.92	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	7.85	Put	5.83530		0.00584	5.02810	0.00503	5.835	13.92	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Call	934.18980		0.93419	979.65660	0.97966	934.190	13.32	0.00	0	0.00
DAUS	On 26/02/2013	Any day expiry	8.00	Put	9.58980		0.00959	8.15660	0.00816	9.590	13.32	0.00	0	6,245.00
DAUS	On 26/03/2013	Any day expiry			8.95880		8.95880	9.00590	9.00590		13.84	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	237.25410		0.23725	254.54510	0.25455	237.254	14.32	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	338.45410		0.33845	308.64510	0.30865	338.454	14.32	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	251.39700		0.25140	269.78480	0.26978	251.397	14.15	0.00	0	7,500.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	312.59700		0.31260	283.88480	0.28388	312.597	14.15	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	244.21740		0.24422	262.05090	0.26205	244.217	14.23	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Put	325.41740		0.32542	296.15090	0.29615	325.417	14.23	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	240.70830		0.24071	258.26910	0.25827	240.708	14.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/03/2013	Any day expiry	9.05	Put	331.90830		0.33191	302.36910	0.30237	331.908	14.28	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	976.50980		0.97651	1,021.17390	1.02117	976.510	13.46	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	17.70980		0.01771	15.27390	0.01527	17.710	13.46	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry			8.99640		8.99640	9.04390	9.04390		14.29	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	303.85180		0.30385	321.29950	0.32130	303.852	14.45	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	347.45180		0.34745	317.39950	0.31740	347.452	14.45	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	300.16950		0.30017	317.22440	0.31722	300.170	14.49	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	353.76950		0.35377	323.32440	0.32332	353.769	14.49	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	296.53510		0.29654	313.34670	0.31335	296.535	14.53	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	360.13510		0.36014	329.44670	0.32945	360.135	14.53	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,024.95920		1.02496	1,068.03080	1.06803	1,024.959	13.70	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	28.55920		0.02856	24.13080	0.02413	28.559	13.70	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	311.36220		0.31136	329.60430	0.32960	311.362	14.37	0.00	0	7,500.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	334.96220		0.33496	305.70430	0.30570	334.962	14.37	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.10090		9.10090	9.14940	9.14940		14.90	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	390.29180		0.39029	406.32980	0.40633	390.292	15.28	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	499.39180		0.49939	466.92980	0.46693	499.392	15.28	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	241.19330		0.24119	248.67700	0.24868	241.193	17.31	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	940.29330		0.94029	899.27700	0.89928	940.293	17.31	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	397.12930		0.39713	413.54220	0.41354	397.129	15.21	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	486.22930		0.48623	454.14220	0.45414	486.229	15.21	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	393.69310		0.39369	409.91780	0.40992	393.693	15.24	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	492.79310		0.49279	460.51780	0.46052	492.793	15.24	0.00	0	1,400.00
DAUS	On 26/08/2013	Any day expiry			9.14260		9.14260	9.19150	9.19150		15.12	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	414.25150		0.41425	430.24440	0.43024	414.252	15.61	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	571.65150		0.57165	538.74440	0.53874	571.652	15.61	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	411.05040		0.41105	426.86850	0.42687	411.050	15.64	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	578.45040		0.57845	545.36850	0.54537	578.450	15.64	0.00	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 26/08/2013	Any day expiry	9.84	Call	278.84470		0.27884	287.33400	0.28733	278.845	17.37	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	976.24470		0.97624	935.83400	0.93583	976.245	17.37	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	434.12140		0.43412	451.17810	0.45118	434.121	15.41	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	531.52140		0.53152	499.67810	0.49968	531.521	15.41	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	417.48640		0.41749	433.65230	0.43365	417.486	15.58	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	564.88640		0.56489	532.15230	0.53215	564.886	15.58	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.17610		9.17610	9.22550	9.22550		15.22	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	454.42290		0.45442	470.84040	0.47084	454.423	15.71	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	588.32290		0.58832	555.34040	0.55534	588.323	15.71	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	307.59030		0.30759	316.52580	0.31653	307.590	17.48	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	1,011.49030		1.01149	971.02580	0.97103	1,011.490	17.48	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	464.46450		0.46446	481.36900	0.48137	464.464	15.62	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	568.36450		0.56836	535.86900	0.53587	568.364	15.62	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	461.08740		0.46109	477.82620	0.47783	461.087	15.65	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	574.98740		0.57499	542.32620	0.54233	574.987	15.65	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	457.74030		0.45774	474.31780	0.47432	457.740	15.68	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	581.64030		0.58164	548.81780	0.54882	581.640	15.68	0.00	0	0.00
EL28	On 07/02/2013	Bond Future			111.69428		111.69428	111.67207	111.67207			0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.01	Put	1,315.72000		1.31572	1,337.93000	1.33793	1,315.720		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	112.99	Put	1,295.72000		1.29572	1,317.93000	1.31793	1,295.720		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 07/02/2013	Bond Future	113.00	Put	1,305.72000		1.30572	1,327.93000	1.32793	1,305.720		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES26	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 07/02/2013	Bond Future			9.04186		88.80507	9.05833	88.66963				0.00	0	303.00
ES33	On 07/02/2013	Bond Future	8.54	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.54	Put	4,290.86000		4.29086	4,426.30000	4.42630	4,290.860			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.55	Put	4,202.17000		4.20217	4,337.61000	4.33761	4,202.170			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 07/02/2013	Bond Future	8.56	Put	4,113.61000		4.11361	4,249.05000	4.24905	4,113.610			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
GOVI	On 07/02/2013	GOVI			428.92100		428.92100	428.59400	428.59400				0.00	0	333.00
GOVI	On 07/02/2013	GOVI	432.99	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	432.99	Put	40,690.00000		4.06900	43,960.00000	4.39600	40,690.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.00	Put	40,790.00000		4.07900	44,060.00000	4.40600	40,790.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Call	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 07/02/2013	GOVI	433.01	Put	40,890.00000		4.08900	44,160.00000	4.41600	40,890.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI			434.29800		434.29800	433.96900	433.96900				0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Call	13,080.00000		1.30800	9,790.00000	0.97900	13,080.000			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	12,980.00000		1.29800	9,690.00000	0.96900	12,980.000			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	12,880.00000		1.28800	9,590.00000	0.95900	12,880.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000				0.00	0	0.00
IGOV	On 07/02/2013	Index Future			195.60200		195.60200	195.40100	195.40100				0.00	0	607.00
IGOV	On 02/05/2013	Index Future			198.05400		198.05400	197.85100	197.85100				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ILBI	On 07/02/2013	Index Future			521.41200		521.41200	521.41200	521.41200				0.00	0	169.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00		0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00		0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00		0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00		0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00		0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00		0.00	0	0.00
JIBAR FUTURE	On 19/12/2012	Jibar Tradeable Future			5.12000		94.88000	5.12000	94.88000				0.00	0	840.00
JIBAR FUTURE	On 16/01/2013	Jibar Tradeable Future			5.37000		94.63000	5.10000	94.90000				0.00	0	0.00
JIBAR FUTURE	On 20/02/2013	Jibar Tradeable Future			5.06000		94.94000	5.05000	94.95000				0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.04000		94.96000	5.02000	94.98000				0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.02000		94.98000	4.99000	95.01000				0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.01000		94.99000	4.98000	95.02000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			4.99000		95.01000	4.97000	95.03000				0.00	0	500.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.02000		94.98000	5.01000	94.99000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.10000		94.90000	5.09000	94.91000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.22000		94.78000	5.20000	94.80000				0.00	0	1,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.36000		94.64000	5.34000	94.66000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.50000		94.50000	5.49000	94.51000				0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future			7.27930		7.27930	7.29500	7.29500		10.20		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Call	992.00500		0.99201	1,007.70000	1.00770	992.005	23.45		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.29	Put	0.00500		0.00001	0.00000	0.00000	0.005	23.45		0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Call	942.00500		0.94201	957.70000	0.95770	942.005	22.27		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.34	Put	0.00500		0.00001	0.00000	0.00000	0.005	22.27	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Call	892.00510		0.89201	907.70010	0.90770	892.005	21.09	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.39	Put	0.00510		0.00001	0.00010	0.00000	0.005	21.09	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Call	829.30510		0.82931	845.00050	0.84500	829.305	19.60	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.45	Put	0.00510		0.00001	0.00050	0.00000	0.005	19.60	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Call	649.31510		0.64932	665.01770	0.66502	649.315	16.50	0.00	0	0.00
NZ\$ / R	On 14/12/2012	Foreign Exchange Future	6.63	Put	0.01510		0.00002	0.01770	0.00002	0.015	16.50	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.34400		7.34400	7.36120	7.36120		9.79	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	467.40340		0.46740	483.48100	0.48348	467.403	10.09	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	23.40340		0.02340	22.28100	0.02228	23.403	10.09	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	458.51950		0.45852	474.54290	0.47454	458.519	10.06	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	24.51950		0.02452	23.34290	0.02334	24.519	10.06	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	476.33280		0.47633	492.46170	0.49246	476.333	10.11	0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	22.33280		0.02233	21.26170	0.02126	22.333	10.11	0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200			0.00	0	0.00
R023	On 07/02/2013	Bond Future			7.10335		108.11474	7.15039	107.77192			4,865,163.30	45	1,640.00
R023	On 07/02/2013	Bond Future	7.04	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.04	Put	463.99000		0.46399	806.81000	0.80681	463.990		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.05	Put	390.57000		0.39057	733.39000	0.73339	390.570		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/02/2013	Bond Future	7.06	Put	317.22000		0.31722	660.04000	0.66004	317.220		0.00	0	0.00
R023	On 02/05/2013	Bond Future			7.16375		105.49853	7.21237	105.15179			0.00	0	2.00
R023	On 02/05/2013	Bond Future	7.06	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	744.89000		0.74489	1,091.63000	1.09163	744.890		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	889.27000		0.88927	1,236.01000	1.23601	889.270		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 02/05/2013	Bond Future	7.05	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	817.05000		0.81705	1,163.79000	1.16379	817.050		0.00	0	0.00
R023	On 01/08/2013	Bond Future			7.22549		106.91876	7.27594	106.56745			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	448.94000		0.44894	97.63000	0.09763	448.940		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	518.31000		0.51831	167.00000	0.16700	518.310		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	587.62000		0.58762	236.31000	0.23631	587.620		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 07/02/2013	Bond Future			5.52776		124.54607	5.53371	124.53024		2.05	0.00	0	7,617.00
R157	On 07/02/2013	Bond Future	6.28	Call	1,998.02000		1.99802	1,983.59000	1.98359	1,998.020	2.17	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.28	Put	18.08000		0.01808	19.48000	0.01948	18.080	2.17	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Call	2,556.11000		2.55611	2,540.79000	2.54079	2,556.110	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.50	Put	5.15000		0.00515	5.66000	0.00566	5.150	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Call	3,068.24000		3.06824	3,052.57000	3.05257	3,068.240	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.70	Put	1.27000		0.00127	1.43000	0.00143	1.270	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Call	3,196.38000		3.19638	3,180.66000	3.18066	3,196.380	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.75	Put	0.87000		0.00087	0.98000	0.00098	0.870	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Call	3,324.46000		3.32446	3,308.71000	3.30871	3,324.460	2.20	0.00	0	0.00
R157	On 07/02/2013	Bond Future	6.80	Put	0.59000		0.00059	0.67000	0.00067	0.590	2.20	0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.55832		119.23831	5.56485	119.22251		2.02	0.00	0	141.00
R157	On 02/05/2013	Bond Future	5.35	Call	390.05000		0.39005	386.11000	0.38611	390.050	2.00	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	895.56000		0.89556	907.42000	0.90742	895.560	2.00	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	399.36000		0.39936	395.34000	0.39534	399.360	2.00	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	880.54000		0.88054	892.32000	0.89232	880.540	2.00	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Call	380.87000		0.38087	377.03000	0.37703	380.870	2.00	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	910.72000		0.91072	922.68000	0.92268	910.720	2.00	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.62885		115.71872	5.63706	115.70328		1.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 07/11/2013	Bond Future	5.61	Call	819.03000		0.81903	812.62000	0.81262	819.030	1.88	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	854.49000		0.85449	863.52000	0.86352	854.490	1.88	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	799.84000		0.79984	793.54000	0.79354	799.840	1.88	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	872.94000		0.87294	882.08000	0.88208	872.940	1.88	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	809.40000		0.80940	803.04000	0.80304	809.400	1.88	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	863.68000		0.86368	872.76000	0.87276	863.680	1.88	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 07/02/2013	Bond Future			7.63286		125.76571	7.64396	125.65628		12.95	0.00	0	37,363.00
R186	On 07/02/2013	Bond Future	7.00	Call	656.39000		0.65639	650.20000	0.65020	656.390	12.75	0.00	0	10,300.00
R186	On 07/02/2013	Bond Future	7.00	Put	7,126.09000		7.12609	7,229.33000	7.22933	7,126.090	12.75	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.25	Call	1,250.73000		1.25073	1,236.39000	1.23639	1,250.730	12.85	0.00	0	670.00
R186	On 07/02/2013	Bond Future	7.25	Put	5,109.70000		5.10970	5,204.79000	5.20479	5,109.700	12.85	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.50	Call	2,145.89000		2.14589	2,119.29000	2.11929	2,145.890	12.95	0.00	0	575.00
R186	On 07/02/2013	Bond Future	7.50	Put	3,466.36000		3.46636	3,549.19000	3.54919	3,466.360	12.95	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Call	7,173.67000		7.17367	7,096.53000	7.09653	7,173.670	13.43	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.32	Put	647.16000		0.64716	679.45000	0.67945	647.160	13.43	0.00	0	2,000.00
R186	On 07/02/2013	Bond Future	8.50	Call	8,567.26000		8.56726	8,481.45000	8.48145	8,567.260	13.54	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.50	Put	411.49000		0.41149	435.11000	0.43511	411.490	13.54	0.00	0	0.00
R186	On 07/02/2013	Bond Future	7.75	Call	3,372.59000		3.37259	3,330.72000	3.33072	3,372.590	13.10	0.00	0	1,000.00
R186	On 07/02/2013	Bond Future	7.75	Put	2,224.49000		2.22449	2,292.05000	2.29205	2,224.490	13.10	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Call	4,894.49000		4.89449	4,836.34000	4.83634	4,894.490	13.25	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.00	Put	1,345.56000		1.34556	1,396.84000	1.39684	1,345.560	13.25	0.00	0	150.00
R186	On 07/02/2013	Bond Future	8.55	Call	8,960.77000		8.96077	8,872.75000	8.87275	8,960.770	13.54	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.55	Put	358.13000		0.35813	379.54000	0.37954	358.130	13.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/02/2013	Bond Future	8.45	Call	8,174.46000		8.17446	8,090.89000	8.09089	8,174.460	13.51	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.45	Put	468.03000		0.46803	493.89000	0.49389	468.030	13.51	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Call	8,331.12000		8.33112	8,246.64000	8.24664	8,331.120	13.52	0.00	0	0.00
R186	On 07/02/2013	Bond Future	8.47	Put	444.66000		0.44466	469.61000	0.46961	444.660	13.52	0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.70334		127.27394	7.71477	127.16340		12.98	0.00	0	212.00
R186	On 02/05/2013	Bond Future	7.41	Call	2,934.83000		2.93483	2,903.48000	2.90348	2,934.830	12.87	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	5,819.99000		5.81999	5,899.18000	5.89918	5,819.990	12.87	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,858.23000		2.85823	2,827.61000	2.82761	2,858.230	12.87	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	5,943.52000		5.94352	6,023.44000	6.02344	5,943.520	12.87	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	2,896.37000		2.89637	2,865.39000	2.86539	2,896.370	12.87	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	5,881.54000		5.88154	5,961.10000	5.96110	5,881.540	12.87	0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.86550		125.42311	7.87768	125.31036		13.75	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Call	7,985.85000		7.98585	7,929.64000	7.92964	7,985.850	13.98	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	5,479.91000		5.47991	5,536.45000	5.53645	5,479.910	13.98	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,036.69000		8.03669	7,980.24000	7.98024	8,036.690	13.98	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	5,440.83000		5.44083	5,497.13000	5.49713	5,440.830	13.98	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	8,087.67000		8.08767	8,030.97000	8.03097	8,087.670	13.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	5,401.99000		5.40199	5,458.04000	5.45804	5,401.990	13.99	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	11,307.60000		11.30760	11,237.24000	11.23724	11,307.600	14.34	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	3,487.06000		3.48706	3,529.45000	3.52945	3,487.060	14.34	0.00	0	130.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 07/02/2013	Bond Future			217.34095		217.34095	217.31598	217.31598			0.00	0	154.00
R189	On 07/02/2013	Bond Future	212.99	Call	4,350.95000		4.35095	4,325.98000	4.32598	4,350.950		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On 07/02/2013	Bond Future	212.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Call	4,340.95000		4.34095	4,315.98000	4.31598	4,340.950		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Call	4,330.95000		4.33095	4,305.98000	4.30598	4,330.950		0.00	0	0.00
R189	On 07/02/2013	Bond Future	213.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 07/02/2013	Bond Future			280.96878		280.96878	280.92033	280.92033			0.00	0	2,543.00
R197	On 07/02/2013	Bond Future	278.99	Call	1,978.78000		1.97878	1,930.33000	1.93033	1,978.780		0.00	0	0.00
R197	On 07/02/2013	Bond Future	278.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Call	1,968.78000		1.96878	1,920.33000	1.92033	1,968.780		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Call	1,958.78000		1.95878	1,910.33000	1.91033	1,958.780		0.00	0	0.00
R197	On 07/02/2013	Bond Future	279.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future			284.49099		284.49099	284.44300	284.44300			0.00	0	40.00
R197	On 02/05/2013	Bond Future	282.39	Call	2,100.99000		2.10099	2,053.00000	2.05300	2,100.990		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	2,090.99000		2.09099	2,043.00000	2.04300	2,090.990		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	2,080.99000		2.08099	2,033.00000	2.03300	2,080.990		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 07/02/2013	Bond Future			5.12605		107.59631	5.13158	107.58623		1.39	0.00	0	1,540.00
R201	On 07/02/2013	Bond Future	4.98	Call	140.61000		0.14061	138.99000	0.13899	140.610	1.39	0.00	0	0.00
R201	On 07/02/2013	Bond Future	4.98	Put	407.12000		0.40712	415.58000	0.41558	407.120	1.39	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Call	889.02000		0.88902	880.81000	0.88081	889.020	1.46	0.00	0	0.00
R201	On 07/02/2013	Bond Future	5.60	Put	30.17000		0.03017	32.04000	0.03204	30.170	1.46	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.20	Call	1,933.54000		1.93354	1,923.53000	1.92353	1,933.540	1.51	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 07/02/2013	Bond Future	6.20	Put	0.44000		0.00044	0.51000	0.00051	0.440	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Call	2,022.25000		2.02225	2,012.21000	2.01221	2,022.250	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.25	Put	0.28000		0.00028	0.32000	0.00032	0.280	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Call	2,110.92000		2.11092	2,100.86000	2.10086	2,110.920	1.51	0.00	0	0.00
R201	On 07/02/2013	Bond Future	6.30	Put	0.18000		0.00018	0.20000	0.00020	0.180	1.51	0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.10965	108.88665		5.11589	108.87667		1.18	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.05	Call	3.90000		0.00390	3.85000	0.00385	3.900	1.11	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,716.50000		1.71650	1,726.43000	1.72643	1,716.500	1.11	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	4.16000		0.00416	4.11000	0.00411	4.160	1.12	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,700.42000		1.70042	1,710.35000	1.71035	1,700.420	1.12	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	3.65000		0.00365	3.61000	0.00361	3.650	1.11	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,732.58000		1.73258	1,742.52000	1.74252	1,732.580	1.11	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.99999	107.42214		5.00870	107.41259		1.02	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	321.95000		0.32195	318.57000	0.31857	321.950	1.02	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	541.59000		0.54159	547.76000	0.54776	541.590	1.02	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	326.96000		0.32696	323.54000	0.32354	326.960	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	535.60000		0.53560	541.73000	0.54173	535.600	1.03	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	317.00000		0.31700	313.65000	0.31365	317.000	1.02	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	547.64000		0.54764	553.84000	0.55384	547.640	1.02	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/02/2013	Bond Future			208.58544	208.58544		208.54528	208.54528			0.00	0	51,506.00
R202	On 07/02/2013	Bond Future	204.99	Call	3,595.44000		3.59544	3,555.28000	3.55528	3,595.440		0.00	0	0.00
R202	On 07/02/2013	Bond Future	204.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Call	3,585.44000		3.58544	3,545.28000	3.54528	3,585.440		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/02/2013	Bond Future	205.01	Call	3,575.44000		3.57544	3,535.28000	3.53528	3,575.440		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On 07/02/2013	Bond Future	205.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future			211.20045	211.20045	211.16009	211.16009			0.00	0	1.00
R202	On 02/05/2013	Bond Future	211.04	Call	160.45000	0.16045	120.09000	0.12009	160.450		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	150.45000	0.15045	110.09000	0.11009	150.450		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	140.45000	0.14045	100.09000	0.10009	140.450		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
R203	On 07/02/2013	Bond Future			6.01087	112.26902	6.02201	112.22260		4.38	0.00	0	19,048.00
R203	On 07/02/2013	Bond Future	5.54	Call	182.52000	0.18252	178.66000	0.17866	182.520	4.30	0.00	0	10,000.00
R203	On 07/02/2013	Bond Future	5.54	Put	2,166.82000	2.16682	2,209.38000	2.20938	2,166.820	4.30	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.11	Call	1,054.47000	1.05447	1,033.94000	1.03394	1,054.470	4.41	0.00	0	12,600.00
R203	On 07/02/2013	Bond Future	6.11	Put	642.26000	0.64226	668.15000	0.66815	642.260	4.41	0.00	0	3,254.00
R203	On 07/02/2013	Bond Future	6.45	Call	2,042.15000	2.04215	2,009.44000	2.00944	2,042.150	4.51	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.45	Put	230.56000	0.23056	244.27000	0.24427	230.560	4.51	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Call	2,382.00000	2.38200	2,346.35000	2.34635	2,382.000	4.53	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.55	Put	163.04000	0.16304	173.81000	0.17381	163.040	4.53	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Call	2,737.39000	2.73739	2,699.23000	2.69923	2,737.390	4.56	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.65	Put	112.95000	0.11295	121.21000	0.12121	112.950	4.56	0.00	0	30,250.00
R203	On 07/02/2013	Bond Future	6.94	Call	3,824.18000	3.82418	3,781.09000	3.78109	3,824.180	4.64	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.94	Put	34.47000	0.03447	37.80000	0.03780	34.470	4.64	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Call	4,636.14000	4.63614	4,591.17000	4.59117	4,636.140	4.65	0.00	0	0.00
R203	On 07/02/2013	Bond Future	7.15	Put	12.37000	0.01237	13.82000	0.01382	12.370	4.65	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Call	2,209.89000	2.20989	2,175.66000	2.17566	2,209.890	4.52	0.00	0	0.00
R203	On 07/02/2013	Bond Future	6.50	Put	194.38000	0.19438	206.57000	0.20657	194.380	4.52	0.00	0	0.00
R203	On 02/05/2013	Bond Future			6.05795	109.45905	6.06974	109.41227		4.35	0.00	0	22.00
R203	On 02/05/2013	Bond Future	5.90	Call	923.97000	0.92397	908.27000	0.90827	923.970	4.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 02/05/2013	Bond Future	5.90	Put	1,553.04000		1.55304	1,584.12000	1.58412	1,553.040	4.33	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	941.11000		0.94111	925.18000	0.92518	941.110	4.34	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	1,530.22000		1.53022	1,561.07000	1.56107	1,530.220	4.34	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Call	907.03000		0.90703	891.55000	0.89155	907.030	4.33	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	1,576.08000		1.57608	1,607.38000	1.60738	1,576.080	4.33	0.00	0	0.00
R203	On 07/11/2013	Bond Future			6.17188		108.31731	6.18533	108.27001		4.41	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,538.98000		1.53898	1,520.20000	1.52020	1,538.980	4.38	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	2,145.67000		2.14567	2,174.19000	2.17419	2,145.670	4.38	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,554.99000		1.55499	1,536.06000	1.53606	1,554.990	4.38	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	2,126.27000		2.12627	2,154.64000	2.15464	2,126.270	4.38	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,523.07000		1.52307	1,504.43000	1.50443	1,523.070	4.38	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	2,165.19000		2.16519	2,193.85000	2.19385	2,165.190	4.38	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 07/02/2013	Bond Future			6.25163		109.61476	6.26266	109.55865		5.94	0.00	0	11,672.00
R204	On 07/02/2013	Bond Future	7.29	Call	5,170.03000		5.17003	5,117.71000	5.11771	5,170.030	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.29	Put	40.33000		0.04033	44.12000	0.04412	40.330	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Call	5,912.82000		5.91282	5,858.82000	5.85882	5,912.820	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.45	Put	19.44000		0.01944	21.55000	0.02155	19.440	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Call	8,236.84000		8.23684	8,180.95000	8.18095	8,236.840	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	7.95	Put	1.33000		0.00133	1.55000	0.00155	1.330	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Call	8,467.05000		8.46705	8,411.11000	8.41111	8,467.050	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.00	Put	0.98000		0.00098	1.15000	0.00115	0.980	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Call	8,696.71000		8.69671	8,640.73000	8.64073	8,696.710	6.30	0.00	0	0.00
R204	On 07/02/2013	Bond Future	8.05	Put	0.72000		0.00072	0.85000	0.00085	0.720	6.30	0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.30335		110.92934	6.31490	110.87278		6.05	0.00	0	24.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,707.00000		1.70700	1,684.26000	1.68426	1,707.000	6.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 02/05/2013	Bond Future	6.30	Put	1,723.41000		1.72341	1,757.23000	1.75723	1,723.410	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,732.00000		1.73200	1,709.00000	1.70900	1,732.000	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	1,699.43000		1.69943	1,732.99000	1.73299	1,699.430	6.07	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,682.21000		1.68221	1,659.72000	1.65972	1,682.210	6.06	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	1,747.63000		1.74763	1,781.70000	1.78170	1,747.630	6.06	0.00	0	0.00
R204	On 07/11/2013	Bond Future			6.42456	109.90414		6.43741	109.84669		6.13	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,309.29000		2.30929	2,285.77000	2.28577	2,309.290	6.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	2,868.10000		2.86810	2,902.03000	2.90203	2,868.100	6.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,330.62000		2.33062	2,306.94000	2.30694	2,330.620	6.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	2,844.43000		2.84443	2,878.20000	2.87820	2,844.430	6.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,083.46000		4.08346	4,049.17000	4.04917	4,083.460	6.29	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	1,547.56000		1.54756	1,570.72000	1.57072	1,547.560	6.29	0.00	0	180.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,288.07000		2.28807	2,264.71000	2.26471	2,288.070	6.10	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	2,891.90000		2.89190	2,925.99000	2.92599	2,891.900	6.10	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000	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	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 07/02/2013	Bond Future			5.10968	102.70176		5.10958	102.70185		0.62	0.00	0	1,120.00
R206	On 07/02/2013	Bond Future	4.76	Call	14.87000		0.01487	15.28000	0.01528	14.870	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	4.76	Put	332.47000		0.33247	332.79000	0.33279	332.470	0.61	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Call	64.78000		0.06478	65.58000	0.06558	64.780	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.00	Put	164.23000		0.16423	164.94000	0.16494	164.230	0.62	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Call	757.51000		0.75751	757.63000	0.75763	757.510	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	5.95	Put	0.50000		0.00050	0.53000	0.00053	0.500	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Call	802.09000		0.80209	802.21000	0.80221	802.090	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.00	Put	0.32000		0.00032	0.35000	0.00035	0.320	0.69	0.00	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 07/02/2013	Bond Future	6.05	Call	846.71000		0.84671	846.81000	0.84681	846.710	0.69	0.00	0	0.00
R206	On 07/02/2013	Bond Future	6.05	Put	0.20000		0.00020	0.21000	0.00021	0.200	0.69	0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.07734		103.93329	5.07690	103.93359		0.50	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.01000		0.00001	0.01000	0.00001	0.010	0.47	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,154.96000		1.15496	1,154.66000	1.15466	1,154.960	0.47	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.01000		0.00001	0.01000	0.00001	0.010	0.47	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,148.01000		1.14801	1,147.71000	1.14771	1,148.010	0.47	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.01000		0.00001	0.01000	0.00001	0.010	0.47	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,161.91000		1.16191	1,161.61000	1.16161	1,161.910	0.47	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.24464		102.98353	4.23918	102.98450		0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	61.24000		0.06124	61.84000	0.06184	61.240	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	51.31000		0.05131	50.94000	0.05094	51.310	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	62.19000		0.06219	62.79000	0.06279	62.190	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	50.47000		0.05047	50.10000	0.05010	50.470	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	60.30000		0.06030	60.89000	0.06089	60.300	0.14	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	52.17000		0.05217	51.79000	0.05179	52.170	0.14	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 07/02/2013	Bond Future			6.55124		104.39269	6.55709	104.35980		7.23	0.00	0	6,643.00
R207	On 07/02/2013	Bond Future	7.66	Call	6,053.52000		6.05352	6,023.54000	6.02354	6,053.520	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.66	Put	41.22000		0.04122	44.13000	0.04413	41.220	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Call	6,762.83000		6.76283	6,731.73000	6.73173	6,762.830	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	7.80	Put	22.25000		0.02225	24.04000	0.02404	22.250	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Call	8,787.77000		8.78777	8,755.22000	8.75522	8,787.770	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.20	Put	3.01000		0.00301	3.35000	0.00335	3.010	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Call	9,038.80000		9.03880	9,006.19000	9.00619	9,038.800	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.25	Put	2.28000		0.00228	2.56000	0.00256	2.280	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Call	9,289.18000		9.28918	9,256.51000	9.25651	9,289.180	7.61	0.00	0	0.00
R207	On 07/02/2013	Bond Future	8.30	Put	1.72000		0.00172	1.94000	0.00194	1.720	7.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 02/05/2013	Bond Future			6.61011		105.64448	6.61618	105.61140		7.40	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,589.48000		1.58948	1,581.56000	1.58156	1,589.480	7.39	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	2,466.66000		2.46666	2,491.82000	2.49182	2,466.660	7.39	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,613.32000		1.61332	1,605.27000	1.60527	1,613.320	7.39	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	2,435.45000		2.43545	2,460.48000	2.46048	2,435.450	7.39	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,565.86000		1.56586	1,558.07000	1.55807	1,565.860	7.39	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	2,498.13000		2.49813	2,523.42000	2.52342	2,498.130	7.39	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.74449		104.86913	6.75107	104.83584		7.61	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	2,950.94000		2.95094	2,938.75000	2.93875	2,950.940	7.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	3,176.39000		3.17639	3,197.49000	3.19749	3,176.390	7.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	2,975.84000		2.97584	2,963.56000	2.96356	2,975.840	7.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	3,150.57000		3.15057	3,171.58000	3.17158	3,150.570	7.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	2,926.16000		2.92616	2,914.05000	2.91405	2,926.160	7.60	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	3,202.37000		3.20237	3,223.55000	3.22355	3,202.370	7.60	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 07/02/2013	Bond Future			6.69102		102.85801	6.71231	102.72595		8.54	0.00	0	18,998.00
R208	On 07/02/2013	Bond Future	8.00	Call	7,761.29000		7.76129	7,633.34000	7.63334	7,761.290	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.00	Put	27.25000		0.02725	31.36000	0.03136	27.250	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Call	8,036.45000		8.03645	7,907.82000	7.90782	8,036.450	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.05	Put	21.96000		0.02196	25.39000	0.02539	21.960	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Call	12,255.58000		12.25558	12,123.62000	12.12362	12,255.580	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	8.83	Put	0.40000		0.00040	0.50000	0.00050	0.400	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	6.00	Call	209.22000		0.20922	199.21000	0.19921	209.220	8.32	0.00	0	12,250.00
R208	On 07/02/2013	Bond Future	6.00	Put	4,614.72000		4.61472	4,736.77000	4.73677	4,614.720	8.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/02/2013	Bond Future	7.78	Call	6,553.97000		6.55397	6,430.43000	6.43043	6,553.970	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.78	Put	66.60000		0.06660	75.12000	0.07512	66.600	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Call	6,936.91000		6.93691	6,811.68000	6.81168	6,936.910	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.85	Put	50.62000		0.05062	57.45000	0.05745	50.620	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Call	7,486.19000		7.48619	7,359.02000	7.35902	7,486.190	9.00	0.00	0	0.00
R208	On 07/02/2013	Bond Future	7.95	Put	33.66000		0.03366	38.55000	0.03855	33.660	9.00	0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.74582		100.69865	6.76790	100.56521		8.97	0.00	0	47.00
R208	On 02/05/2013	Bond Future	6.66	Call	2,051.31000		2.05131	1,996.14000	1.99614	2,051.310	8.95	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	2,572.09000		2.57209	2,650.36000	2.65036	2,572.090	8.95	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Call	1,995.63000		1.99563	1,941.56000	1.94156	1,995.630	8.94	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	2,638.25000		2.63825	2,717.62000	2.71762	2,638.250	8.94	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	2,023.36000		2.02336	1,968.74000	1.96874	2,023.360	8.95	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	2,605.03000		2.60503	2,683.85000	2.68385	2,605.030	8.95	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.87389		100.07918	6.89789	99.94271		9.34	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,399.96000		3.39996	3,337.18000	3.33718	3,399.960	9.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	3,764.38000		3.76438	3,838.07000	3.83807	3,764.380	9.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	5,615.15000		5.61515	5,529.48000	5.52948	5,615.150	9.56	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	2,129.24000		2.12924	2,180.04000	2.18004	2,129.240	9.56	0.00	0	230.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,345.39000		3.34539	3,283.31000	3.28331	3,345.390	9.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	3,824.22000		3.82422	3,898.61000	3.89861	3,824.220	9.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,372.61000		3.37261	3,310.18000	3.31018	3,372.610	9.30	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	3,794.21000		3.79421	3,868.25000	3.86825	3,794.210	9.30	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/02/2013	Bond Future			8.42817		80.29092	8.44432	80.15631		15.88	0.00	0	11,374.00
R209	On 07/02/2013	Bond Future	8.63	Call	3,062.07000		3.06207	2,992.98000	2.99298	3,062.070	15.94	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.63	Put	1,405.54000		1.40554	1,471.06000	1.47106	1,405.540	15.94	0.00	0	11,000.00
R209	On 07/02/2013	Bond Future	8.83	Call	4,128.63000		4.12863	4,043.29000	4.04329	4,128.630	16.04	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.83	Put	884.38000		0.88438	933.65000	0.93365	884.380	16.04	0.00	0	14,000.00
R209	On 07/02/2013	Bond Future	8.95	Call	4,827.30000		4.82730	4,733.11000	4.73311	4,827.300	16.10	0.00	0	0.00
R209	On 07/02/2013	Bond Future	8.95	Put	655.26000		0.65526	695.68000	0.69568	655.260	16.10	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Call	5,497.12000		5.49712	5,395.63000	5.39563	5,497.120	16.16	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.06	Put	490.51000		0.49051	523.63000	0.52363	490.510	16.16	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Call	5,746.29000		5.74629	5,642.35000	5.64235	5,746.290	16.18	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.10	Put	439.91000		0.43991	470.58000	0.47058	439.910	16.18	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Call	5,128.77000		5.12877	5,031.17000	5.03117	5,128.770	16.13	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.00	Put	575.51000		0.57551	612.52000	0.61252	575.510	16.13	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Call	5,435.24000		5.43524	5,334.38000	5.33438	5,435.240	16.15	0.00	0	0.00
R209	On 07/02/2013	Bond Future	9.05	Put	503.88000		0.50388	537.63000	0.53763	503.880	16.15	0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.49676		78.11224	8.51330	77.97622		19.85	0.00	0	33.00
R209	On 02/05/2013	Bond Future	8.01	Call	2,265.50000		2.26550	2,228.80000	2.22880	2,265.500	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	6,440.46000		6.44046	6,539.78000	6.53978	6,440.460	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Call	2,207.95000		2.20795	2,172.05000	2.17205	2,207.950	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	6,561.82000		6.56182	6,661.94000	6.66194	6,561.820	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	2,236.61000		2.23661	2,200.31000	2.20031	2,236.610	19.64	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	6,500.95000		6.50095	6,600.67000	6.60067	6,500.950	19.64	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.65358		77.12144	8.67104	76.98215		21.33	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	6,965.92000		6.96592	6,895.78000	6.89578	6,965.920	21.59	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	5,731.99000		5.73199	5,801.14000	5.80114	5,731.990	21.59	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	9,939.52000		9.93952	9,851.60000	9.85160	9,939.520	22.17	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	3,618.23000		3.61823	3,669.60000	3.66960	3,618.230	22.17	0.00	0	180.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,884.89000		6.88489	6,815.29000	6.81529	6,884.890	21.57	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 07/11/2013	Bond Future	8.79	Put	5,807.00000		5.80700	5,876.69000	5.87669	5,807.000	21.57	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,925.21000		6.92521	6,855.34000	6.85534	6,925.210	21.58	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	5,769.24000		5.76924	5,838.66000	5.83866	5,769.240	21.58	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 07/02/2013	Bond Future			163.46798		163.46798	162.49951	162.49951			0.00	0	1,212.00
R210	On 07/02/2013	Bond Future	156.99	Call	6,477.98000		6.47798	5,509.51000	5.50951	6,477.980		0.00	0	0.00
R210	On 07/02/2013	Bond Future	156.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Call	6,467.98000		6.46798	5,499.51000	5.49951	6,467.980		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Call	6,457.98000		6.45798	5,489.51000	5.48951	6,457.980		0.00	0	0.00
R210	On 07/02/2013	Bond Future	157.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future			163.66512		163.66512	162.68493	162.68493			0.00	0	7.00
R210	On 02/05/2013	Bond Future	161.14	Call	2,525.12000		2.52512	1,544.93000	1.54493	2,525.120		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	2,515.12000		2.51512	1,534.93000	1.53493	2,515.120		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	2,505.12000		2.50512	1,524.93000	1.52493	2,505.120		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 07/02/2013	Bond Future			125.63844		125.63844	125.62068	125.62068			0.00	0	522.00
R211	On 07/02/2013	Bond Future	122.99	Call	2,648.44000		2.64844	2,630.68000	2.63068	2,648.440		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 07/02/2013	Bond Future	122.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Call	2,638.44000	2.63844	2,620.68000	2.62068	2,638.440		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Call	2,628.44000	2.62844	2,610.68000	2.61068	2,628.440		0.00	0	0.00
R211	On 07/02/2013	Bond Future	123.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future			127.21350	127.21350	127.19593	127.19593			0.00	0	7.00
R211	On 02/05/2013	Bond Future	125.69	Call	1,523.50000	1.52350	1,505.93000	1.50593	1,523.500		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	1,513.50000	1.51350	1,495.93000	1.49593	1,513.500		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	1,503.50000	1.50350	1,485.93000	1.48593	1,503.500		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 07/02/2013	Bond Future			130.91210	130.91210	130.88979	130.88979			0.00	0	3,064.00
R212	On 07/02/2013	Bond Future	128.99	Call	1,922.10000	1.92210	1,899.79000	1.89979	1,922.100		0.00	0	0.00
R212	On 07/02/2013	Bond Future	128.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Call	1,912.10000	1.91210	1,889.79000	1.88979	1,912.100		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Call	1,902.10000	1.90210	1,879.79000	1.87979	1,902.100		0.00	0	0.00
R212	On 07/02/2013	Bond Future	129.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future			132.55327	132.55327	132.53112	132.53112			0.00	0	11.00
R212	On 02/05/2013	Bond Future	131.09	Call	1,463.27000	1.46327	1,441.12000	1.44112	1,463.270		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	1,453.27000	1.45327	1,431.12000	1.43112	1,453.270		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	1,443.27000	1.44327	1,421.12000	1.42112	1,443.270		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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 07/02/2013	Bond Future			8.19068	92.06304	8.21200	91.88048		15.75	0.00	0	9,399.00
R213	On 07/02/2013	Bond Future	8.90	Call	6,334.16000	6.33416	6,193.53000	6.19353	6,334.160	16.05	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.90	Put	543.20000	0.54320	585.13000	0.58513	543.200	16.05	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Call	6,657.94000	6.65794	6,513.75000	6.51375	6,657.940	16.08	0.00	0	0.00
R213	On 07/02/2013	Bond Future	8.95	Put	479.92000	0.47992	518.29000	0.51829	479.920	16.08	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Call	6,985.43000	6.98543	6,837.87000	6.83787	6,985.430	16.10	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.00	Put	423.02000	0.42302	458.02000	0.45802	423.020	16.10	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Call	7,316.00000	7.31600	7,165.27000	7.16527	7,316.000	16.12	0.00	0	0.00
R213	On 07/02/2013	Bond Future	9.05	Put	371.84000	0.37184	403.67000	0.40367	371.840	16.12	0.00	0	0.00
R213	On 02/05/2013	Bond Future			8.25964	89.63288	8.28150	89.44838		17.25	0.00	0	5.00
R213	On 02/05/2013	Bond Future	7.86	Call	2,481.89000	2.48189	2,424.04000	2.42404	2,481.890	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	5,956.02000	5.95602	6,082.67000	6.08267	5,956.020	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Call	2,419.22000	2.41922	2,362.54000	2.36254	2,419.220	17.09	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	6,072.37000	6.07237	6,200.19000	6.20019	6,072.370	17.09	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	2,450.43000	2.45043	2,393.16000	2.39316	2,450.430	17.10	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	6,014.01000	6.01401	6,141.24000	6.14124	6,014.010	17.10	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.42143	88.56717	8.44459	88.37812		18.19	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	6,939.90000	6.93990	6,840.87000	6.84087	6,939.900	18.27	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	5,417.79000	5.41779	5,507.81000	5.50781	5,417.790	18.27	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	6,855.07000	6.85507	6,756.82000	6.75682	6,855.070	18.25	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	5,492.56000	5.49256	5,583.36000	5.58336	5,492.560	18.25	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	6,897.43000	6.89743	6,798.79000	6.79879	6,897.430	18.26	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	5,455.06000	5.45506	5,545.47000	5.54547	5,455.060	18.26	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 07/02/2013	Bond Future			8.46287	82.03245	8.47901	81.89065		17.36	0.00	0	1,714.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On 07/02/2013	Bond Future	8.59	Call	2,980.63000		2.98063	2,915.99000	2.91599	2,980.630	17.41	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.59	Put	1,875.03000		1.87503	1,952.19000	1.95219	1,875.030	17.41	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Call	3,029.54000		3.02954	2,964.05000	2.96405	3,029.540	17.41	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.60	Put	1,838.06000		1.83806	1,914.37000	1.91437	1,838.060	17.41	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Call	3,078.83000		3.07883	3,012.50000	3.01250	3,078.830	17.42	0.00	0	0.00
R214	On 07/02/2013	Bond Future	8.61	Put	1,801.64000		1.80164	1,877.11000	1.87711	1,801.640	17.42	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 14/12/2012	Foreign Exchange Future				1.41740	1.41740	1.42410	1.42410		12.18	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Call	2,394.00000		0.23940	2,461.00650	0.24610	2,394.000	18.17	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.18	Put	0.00000		0.00000	0.00650	0.00000	0.000	18.17	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Call	1,894.00020		0.18940	1,961.00680	0.19610	1,894.000	19.01	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.23	Put	0.00020		0.00000	0.00680	0.00000	0.000	19.01	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Call	1,394.02100		0.13940	1,461.03160	0.14610	1,394.021	17.75	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.28	Put	0.02100		0.00000	0.03160	0.00000	0.021	17.75	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Call	774.86790		0.07749	842.14830	0.08421	774.868	14.12	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.34	Put	0.86790		0.00009	1.14830	0.00011	0.868	14.12	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Call	675.62480		0.06756	743.05570	0.07431	675.625	13.53	0.00	0	0.00
YUAN/R	On 14/12/2012	Foreign Exchange Future	1.35	Put	1.62480		0.00016	2.05570	0.00021	1.625	13.53	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future				1.42320	1.42320	1.42980	1.42980		13.38	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,275.90770		0.12759	1,333.93720	0.13339	1,275.908	13.11	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	43.90770		0.00439	35.93720	0.00359	43.908	13.11	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,187.16500		0.11872	1,244.23560	0.12442	1,187.165	13.10	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	55.16500		0.00552	46.23560	0.00462	55.165	13.10	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,366.58880		0.13666	1,428.24380	0.14282	1,366.589	13.12	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	34.58880		0.00346	30.24380	0.00302	34.589	13.12	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
<b>Total for Derivatives :</b>								<b>195,691,875.80</b>	<b>75,128</b>	<b>1 663 681.00</b>	

### i-Bonds

AA02	On 28/03/2016	Spot Bond	100.19948	13.33554	100.19948	13.30283			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	111.91291	19.85021	111.91291	19.80153			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	100.28788	10.27372	100.28788	10.24850			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	107.66087	10.72253	107.66087	10.69704		3,445,147,840,000.00	32,000,000	8,000,000.00	
AB010	On 21/11/2022	Spot Bond	100.00000	0.07790	100.00000	0.07732			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	100.00000	0.03895	100.00000	0.03866			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	44.87507	8.00000	44.85599			0.00	0	0.00
AB013	On 21/11/2023	Spot Bond	8.00000	106.95860	8.00000	106.91313			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	103.39172	22.73658	103.39172	22.68428		2,067,834,400.00	20,000	13,620,000.00	
AB07	On 07/03/2014	Spot Bond	104.36845	42.50032	104.36845	42.40183		3,548,527,300.00	34,000	7,917,000.00	
AB08	On 03/05/2017	Spot Bond	101.36321	9.86641	101.36321	9.84221			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	113.91613	11.53424	113.91613	11.50554			0.00	0	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.27783	65.27263	100.27783	65.11238			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	211.62296	62.08761	211.62296	61.87164			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	129.44081	26.43432	129.44081	26.35400			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	262.36064	2.09635	262.36064	2.08677			0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN04	On 25/02/2015	Spot Bond	100.84946	19.70374	100.84946	19.65564			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.44837	44.81972	100.44837	44.70951			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	100.42180	13.90741	100.42180	13.87322			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	100.43468	8.96405	100.43468	8.94201			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.45423	8.46514	100.45423	8.44432			0.00	0	10,000,000.00
ABFN09	On 17/03/2026	Spot Bond	100.46712	8.53658	100.46712	8.51559			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	111.10270	24.73025	111.10270	24.66995			0.00	0	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	103.51808	24.11065	103.51808	24.04975			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	105.34380	30.27412	105.34380	30.20343		4,213,752,000.00		40,000	20,000.00
ABL11B	On 29/09/2014	Spot Bond	101.94970	31.26633	101.94970	31.18842			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	101.07971	24.47394	101.07971	24.41342			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	99.99989	12.43219	99.99989	12.40207			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	100.00000	13.78627	100.00000	13.68279			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	100.00000	3.44657	100.00000	3.42070			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond	103.66357	87.73513	103.66357	87.52922		219,974,095,540.00		2,122,000	1,061,000.00
ABL8A	On 19/09/2013	Spot Bond	107.24687	59.53043	107.24687	59.38939			0.00	0	1,400,000.00
ABL8B	On 19/09/2013	Spot Bond	102.43496	66.26405	102.43496	66.09823			0.00	0	0.00
ABL9	On 19/02/2013	Spot Bond	100.00000	84.98825	100.00000	84.79510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC04	On 15/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560				0.00	0	0.00
ABLC07	On 15/02/2013	Spot Bond	100.85053	86.08720	100.85053	85.88835				0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	211.08307	62.15070	211.08307	61.93484				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.30786	34.36529	133.30786	34.25867			26,661,572,000.00		200,000	100,000.00
ABLI03	On 15/03/2015	Spot Bond	119.08892	19.14308	119.08892	19.08828				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	109.87287	8.19101	109.87287	8.16890				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	118.65286	21.98985	118.65286	21.93425				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	99.88052	16.58694	99.88052	16.54681				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	100.32050	12.26735	100.32050	12.23756				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	100.26386	11.71443	100.26386	11.68567				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	100.35503	11.67454	100.35503	11.63757				0.00	0	1,000,000.00
ABLS11	On 29/06/2019	Spot Bond	104.30633	6.73241	104.30633	6.71507				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	24.09701	100.00000	23.96879				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	158.84518	3.18231	158.84518	3.17120				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	152.12037	11.18657	152.12037	11.14887				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	164.13952	4.67091	164.13952	4.65429				0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond	141.35498	107.06479	141.35498	106.72511				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond	161.61787	3.06000	161.61787	3.04917			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	211.55410	62.09565	211.55410	61.87969			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	211.63281	62.08646	211.63281	61.87048			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	78.58168	100.00000	78.41797			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	69.59203	6.60318	69.59203	6.59365			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	69.59203	6.60318	69.59203	6.59365			0.00	0	0.00
ABN35	On 04/03/2013	Spot Bond	100.66669	81.93406	100.66669	81.75222			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	11.13237	84.61000	11.11368			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	93.01000	17.01730	93.01000	16.98667			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.38164	12.19356	100.38164	12.16360			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.94000	15.09572	95.94000	15.06793			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	28.39210	100.00000	28.33824			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.42000	14.13806	94.42000	14.11233			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	95.33000	13.24461	95.33000	13.22000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.17000	28.10180	89.17000	28.05194			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	92.44000	26.07551	92.44000	26.02787			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	100.10161	10.33811	100.10161	10.30581			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	99.93416	10.16452	99.93416	10.13280			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN49	On 12/04/2016	Spot Bond	90.18000	25.49683	90.18000	25.45109			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	122.92857	21.29958	122.92857	21.25965			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	111.67000	18.39325	111.67000	18.37091			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	97.51000	21.66610	97.51000	21.62494			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	95.63000	21.25182	95.63000	21.21202			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	97.02000	20.52476	97.02000	20.48592			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	100.23447	8.57023	100.23447	8.54312			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	119.76186	20.56645	119.76186	20.51320			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	94.20000	71.97879	94.20000	71.84803			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	99.90991	10.70095	99.90991	10.65392			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	94.15000	18.60687	94.15000	18.57241			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	94.84000	17.34769	94.84000	17.31540			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	99.13676	3.12962	99.13676	3.11508			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	143.60519	2.21624	143.60519	2.20966			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	186.40405	1.85082	186.40405	1.83762			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	100.00000	13.83514	100.00000	13.80867			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	100.00000	67.11269	100.00000	66.98536			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN66	On 21/11/2016	Spot Bond	100.00000	13.47807	100.00000	13.45201			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	111.64771	11.63755	111.64771	11.60907			0.00	0	5,400,000.00
ABS5	On 01/05/2015	Spot Bond	108.15845	19.94925	108.15845	19.90166		18,386,936,500.00		170,000	4,985,000.00
ABS6	On 01/06/2020	Spot Bond	102.54996	8.29356	102.54996	8.27472		294,318,385,200.00		2,870,000	5,435,000.00
ABS7	On 11/09/2026	Spot Bond	94.96915	11.17096	94.96915	11.14700		7,407,593,700.00		78,000	39,000.00
ABS9	On 17/03/2016	Spot Bond	108.39757	15.84255	108.39757	15.80469		19,511,562,600.00		180,000	90,000.00
ABSI1	On 11/06/2014	Spot Bond	122.68013	30.90105	122.68013	30.81161		0.00		0	2,000,000.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	118.70098	4.00000	118.65429		0.00		0	0.00
ABSI2	On 07/12/2023	Spot Bond	266.98405	2.06005	266.98405	2.05052		0.00		0	0.00
ABSI3	On 31/01/2017	Spot Bond	120.37770	5.34614	120.37770	5.33096		0.00		0	0.00
ABSI4	On 31/01/2022	Spot Bond	121.95151	3.48720	121.95151	3.47718		0.00		0	0.00
ACL001	On 31/07/2013	Spot Bond	99.40204	59.53722	99.40204	59.39375		0.00		0	0.00
ACL017	On 20/03/2013	Spot Bond	100.37243	98.07792	100.37243	97.81752		0.00		0	0.00
ACL019	On 20/06/2013	Spot Bond	100.40649	66.00208	100.40649	65.83984		0.00		0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	21.55713	100.00000	21.50491		0.00		0	0.00
ACL020	On 31/08/2013	Spot Bond	100.91878	55.83892	100.91878	55.69951		0.00		0	0.00
ACL024	On 20/04/2013	Spot Bond	99.79614	90.91557	99.79614	90.69583		0.00		0	0.00
ACL025	On 31/08/2013	Spot Bond	100.91878	55.83892	100.91878	55.69951		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL026	On 08/05/2013	Spot Bond	101.24381	86.73108	101.24381	86.52820			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	107.32702	71.83402	107.32702	71.69179			0.00	0	23,600,000.00
ACL028	On 15/09/2015	Spot Bond	108.29483	23.15904	108.29483	23.10374			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	101.29798	17.26456	101.29798	17.22225			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	101.33324	17.49144	101.33324	17.44856			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.83296	20.70072	101.83296	20.64975			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.38145	65.74913	100.38145	65.58756			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.37804	65.71464	100.37804	65.55315			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	101.26271	17.03756	101.26271	16.99582			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	53.29666	8.13179	53.29666	8.12228			0.00	0	0.00
ACL053	On 29/01/2013	Spot Bond	100.00000	88.79956	100.00000	88.58763			0.00	0	0.00
ACL054	On 29/01/2013	Spot Bond	100.00000	88.79956	100.00000	88.58763			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.96976	38.55364	100.96976	38.45943			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	100.25039	44.58570	100.25039	44.47745			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	17.26298	100.00000	17.23023			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	100.00000	14.49572	100.00000	14.46822			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	100.00000	14.49572	100.00000	14.46822			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	100.42346	66.17455	100.42346	66.01187			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL076	On 20/09/2015	Spot Bond	100.44432	18.74525	100.44432	18.69915			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	100.49129	19.64881	100.49129	19.60048			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	100.42335	18.34229	100.42335	18.29720			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	100.43752	18.61457	100.43752	18.56880			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	100.44375	18.73436	100.44375	18.68829			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	101.50954	12.20695	101.50954	12.17976			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	101.50954	12.20695	101.50954	12.17976			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	101.51908	12.27038	101.51908	12.24304			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	100.41204	14.66291	100.41204	14.62686			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	101.51908	12.27038	101.51908	12.24304			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	101.49999	12.14352	101.49999	12.11646			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	78.26156	34.52446	78.26156	34.46998			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	100.40403	23.39797	100.40403	23.34046			0.00	0	0.00
ACL090	On 20/12/2012	Spot Bond	100.37805	98.11117	100.37805	97.85136			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	100.39793	45.09257	100.39793	44.98174			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	100.28977	14.36155	100.28977	14.32628			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	100.39793	45.09257	100.39793	44.98174			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL094	On 20/12/2012	Spot Bond	100.37805	98.11117	100.37805	97.85136			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.42907	9.31305	100.42907	9.29015			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.44304	9.30635	100.44304	9.28347			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.44869	9.31945	100.44869	9.29653			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.43737	9.07903	100.43737	9.05672			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.36953	44.69591	100.36953	44.58609			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.41205	9.55813	100.41205	9.53463			0.00	0	0.00
ACL101	On 18/01/2013	Spot Bond	99.88150	91.14344	99.88150	90.92029			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	99.98291	62.32909	99.98291	62.17811			0.00	0	0.00
ACL103	On 18/01/2013	Spot Bond	99.88150	91.14344	99.88150	90.92029			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	108.24656	11.45066	108.24656	11.42056			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.37811	44.81490	100.37811	44.70477			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	104.10799	46.49480	104.10799	46.38902			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	101.33364	40.32586	101.33364	40.22701			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.54682	8.03532	101.54682	8.01558			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.38458	7.98384	102.38458	7.96408			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	8.63149	100.00000	8.61511			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.42788	40.76497	101.42788	40.66496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL124	On 09/06/2018	Spot Bond	100.00000	3.66037	100.00000	3.65226				0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	4.69836	100.00000	4.68785				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	71.11496	13.08282	71.11496	13.06358				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	132.65083	2.66926	132.65083	2.66176				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	132.65812	2.77237	132.65812	2.76459				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.42332	8.82193	100.42332	8.80024				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.93790	27.05299	100.93790	26.98690				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.93790	27.05299	100.93790	26.98690				0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.42788	40.76497	101.42788	40.66496				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.82870	26.70954	100.82870	26.64436				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.40912	31.97408	100.40912	31.89549				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.40572	31.91793	100.40572	31.83948				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.67963	8.57335	101.67963	8.55203				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.74141	10.37499	100.74141	10.34913				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.67956	8.56141	101.67956	8.54013				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	102.34980	11.89956	102.34980	11.87286				0.00	0	0.00
ACL140	On 20/12/2012	Spot Bond	100.42347	98.30273	100.42347	98.04230				0.00	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	102.41855	11.95474	102.41855	102.41855	11.92790			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.57096	23.44160	100.57096	100.57096	23.38390			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.76241	11.63321	100.76241	100.76241	11.60453		6,499,175,445.00	64,500	21,500.00	
ACL144	On 20/12/2016	Spot Bond	100.26297	10.94218	100.26297	100.26297	10.91531			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.42504	8.84201	100.42504	100.42504	8.82026			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	101.60514	58.80680	101.60514	101.60514	58.65908			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.61305	43.81835	100.61305	100.61305	43.73015			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.35023	43.68541	100.35023	100.35023	43.59769			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.41612	10.65168	100.41612	100.41612	10.63027			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	101.07263	39.16562	101.07263	101.07263	39.06983			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.37072	22.04332	100.37072	100.37072	21.99904			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.36105	21.87457	100.36105	100.36105	21.83064			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.37982	22.20211	100.37982	100.37982	22.15752			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.41498	10.62904	100.41498	100.41498	10.60769			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.39511	10.23289	100.39511	100.39511	10.21234			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.37243	22.07309	100.37243	100.37243	22.02876			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.37868	22.18227	100.37868	100.37868	22.13771			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	100.58046	11.55160	100.58046	100.58046	11.53316			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL162	On 20/09/2015	Spot Bond	100.38479	16.25799	100.38479	16.22533				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.37527	22.12271	100.37527	22.07828				0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond	100.52552	33.89132	100.52552	33.80792				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.96473	22.20653	100.96473	22.15167				0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.34943	44.55650	100.34943	44.44703				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	109.48099	10.43581	109.48099	10.41809				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.41322	10.15870	100.41322	10.13373				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.04527	3.82782	103.04527	3.82056				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.37811	22.92460	100.37811	22.86827				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.37910	17.49249	100.37910	17.44951				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.39881	10.07726	100.39881	10.05250				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.41280	9.04418	100.41280	9.02195				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.38479	8.44455	100.38479	8.42380				0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.37751	65.45864	100.37751	65.25135				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.41000	32.26719	100.41000	32.16499				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.39600	17.94799	100.39600	17.89114				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.42679	10.10724	100.42679	10.07522				0.00	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	100.39881	9.56862	100.39881	9.53832		0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	100.41560	8.40624	100.41560	8.37961		0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	100.40776	9.74101	100.40776	9.71016		0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	101.11287	7.94916	101.11287	7.92383		0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	100.39293	4.63187	100.39293	4.61720		0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	100.41672	0.14481	100.41672	0.14435		0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	100.42399	0.14475	100.42399	0.14429		0.00	0	0.00
ACL189		On 20/09/2013	Spot Bond	100.31940	62.79780	100.31940	62.51479		0.00	0	0.00
ACL190		On 20/09/2013	Spot Bond	100.32262	62.79703	100.32262	62.51401		0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	100.00000	12.15791	100.00000	12.08345		0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	100.00000	8.10528	100.00000	8.05563		0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	100.00000	0.04149	100.00000	0.04122		0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	100.00000	0.04149	100.00000	0.04122		0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	100.00000	2.37891	100.00000	2.36262		0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	100.00000	1.58098	100.00000	1.56977		0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	100.00000	2.36351	100.00000	2.34615		0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	100.00000	2.30755	100.00000	2.28639		0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	100.00000	2.26432	100.00000	2.24028		0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL200	On 21/11/2016	Spot Bond	100.00000	4.04423	100.00000	4.03518			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.00000	0.02575	100.00000	0.02545			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	100.00000	0.02575	100.00000	0.02545			0.00	0	0.00
ADB01S	On 14/12/2012	Spot Bond	103.90964	102.47783	103.90964	102.19260			0.00	0	0.00
ADB02S	On 14/12/2012	Spot Bond	103.89068	102.44878	103.89068	102.16368			0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	102.86773	77.79675	102.86773	77.63428			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.68438	100.00000	3.67545			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.89131	26.79353	100.89131	26.72810			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.99451	27.37260	100.99451	27.30570			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	101.06323	27.75829	101.06323	27.69041			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	100.00000	18.81158	100.00000	18.67039			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	100.00000	19.48791	100.00000	19.34165			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	100.00000	20.38969	100.00000	20.23664			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	104.59347	10.41800	104.59347	10.39381		14,224,711,920.00	136,000	4,568,000.00	
AIR02	On 30/04/2023	Spot Bond	122.89930	10.50767	122.89930	10.48005		0.00	0	0.00	
AIR02U	On 05/10/2014	Spot Bond	100.00000	33.20409	100.00000	33.12366		0.00	0	0.00	
AIR03	On 09/03/2016	Spot Bond	113.22249	16.83700	113.22249	16.79533		0.00	0	9,300,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03U	On 26/10/2014	Spot Bond	100.00000	31.77745	100.00000	31.70047			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.72692	100.00000	12.69860			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	151.06546	3.57378	151.06546	3.56174			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	125.57279	35.61763	125.57279	35.52343		6,780,930,660,000.00	54,000,000	10,000,000.00	
ANG01	On 14/01/2013	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	100.00000	53.91265	100.00000	53.50798			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	100.26923	11.61236	100.26923	11.58416			0.00	0	35,000,000.00
BAW11	On 01/10/2018	Spot Bond	108.77896	11.15316	108.77896	11.12658		223,214,425,920.00	2,052,000	1,026,000.00	
BAW12	On 17/04/2015	Spot Bond	99.90066	22.13378	99.90066	22.06474			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	99.89602	10.38751	99.89602	10.35511			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	44.49832	100.00000	44.35940			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	112.73330	19.38611	112.73330	19.33855			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	100.19041	10.54371	100.19041	10.51813			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.45105	66.68774	100.45105	66.52375			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	102.32887	58.41172	102.32887	58.27852			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.17231	30.97654	100.17231	30.90139			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	103.90134	29.77588	103.90134	29.70751			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	108.14051	12.16089	108.14051	12.13205			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW9	On 03/02/2014	Spot Bond	101.25961	39.98303	101.25961	39.88508				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.66313	19.33042	104.66313	19.28165				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	100.27024	65.95805	100.27024	65.79788				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.35861	21.84272	102.35861	21.78869				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	102.28416	21.83130	102.28416	21.77734				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	100.27011	15.27420	100.27011	15.23711				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	102.23278	18.60417	102.23278	18.55820				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	103.79822	14.28623	103.79822	14.25046				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	100.27685	17.64613	100.27685	17.60327				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	100.27685	17.64613	100.27685	17.60327				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	100.27691	17.64612	100.27691	17.60326				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.50925	18.38464	101.50925	18.33951				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.45999	19.32861	102.45999	19.28075				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.35861	21.84272	102.35861	21.78869				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.86494	16.67067	102.86494	16.62926				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.39307	12.81994	102.39307	12.78822				0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	100.26206	14.93513	100.26206	14.89886				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA18	On 31/12/2016	Spot Bond	100.25556	13.59195	100.25556	13.55894			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	100.25556	13.59195	100.25556	13.55894			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	100.24109	33.01241	100.24109	32.93227			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	100.18420	95.46857	100.18420	95.22523			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	100.00000	20.26352	100.00000	20.21444			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	100.92479	12.81791	100.92479	12.77756			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	100.32752	13.52200	100.32752	13.47966			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	99.23300	11.73135	99.23300	11.69497			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.11456	1.96779	99.11456	1.96169			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	100.00000	2.33742	100.00000	2.32703			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	100.18154	59.85977	100.18154	59.59326			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	100.00000	7.80790	100.00000	7.76985			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.64060	22.57389	104.64060	22.51694			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	103.89800	19.52953	103.89800	19.48058			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	102.66503	18.50842	102.66503	18.46252			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	100.33517	13.72047	100.33517	13.67751			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	5.97228	100.00000	5.96098			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.04136	100.00000	21.98797			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.06012	100.00000	20.01152			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.38278	100.00000	12.35279			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.38278	100.00000	12.35279			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.97138	100.00000	14.93512			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.97245	100.00000	12.94102			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.44416	98.37129	100.44416	97.84012			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.27701	34.08560	100.27701	34.00191			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.28373	21.22006	100.28373	21.16796			0.00	0	0.00
BCP63U	On 07/12/2012	Spot Bond	100.00000	66.66667	100.00000	99.72678			0.00	0	0.00
BCP64U	On 24/01/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
BCP65U	On 15/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	165.86185	3.04120	165.86185	3.03124			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	134.98268	9.10219	134.98268	9.08091			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	135.23863	10.41169	135.23863	10.38731			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	98.54987	9.19852	98.54987	9.17830			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.43384	40.52483	101.43384	40.42539			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	100.16538	64.17814	100.16538	64.02243			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310C	On 18/02/2014	Spot Bond	101.00289	38.87990	101.00289	38.78487			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.89815	38.50745	100.89815	38.41342			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	102.94694	64.07424	102.94694	63.91493			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	101.21182	58.90375	101.21182	58.75951			0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	100.25001	95.51588	100.25001	95.27226			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.66600	7.03417	100.66600	8.78003			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.38899	31.64186	100.38899	31.56410			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	34.64399	100.00000	34.53583			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	68.17038	100.00000	68.02032			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.42461	10.70779	101.42461	10.68152			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	101.43555	10.75946	101.43555	10.73306			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.46836	10.91443	101.46836	10.88764			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.57774	11.43044	101.57774	11.40237			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.68711	11.94560	101.68711	11.91623			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.99310	13.38354	101.99310	13.35054			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	3.94329	100.00000	3.93373			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	101.25226	10.23976	101.25226	10.21468			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	101.32200	10.59496	101.32200	10.56900			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A3	On 30/10/2016	Spot Bond	101.35188	10.74707	101.35188	10.72072				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.36184	10.79776	101.36184	10.77128				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.48134	11.40540	101.48134	11.37739				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.64062	12.21382	101.64062	12.18379				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.85814	100.00000	3.84879				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.85814	100.00000	3.84879				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.41538	10.15890	100.41538	10.13392				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.45116	10.81059	100.45116	10.78399				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.46091	10.98826	100.46091	10.96123				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	105.04449	12.65597	105.04449	12.62649				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	100.49015	11.52112	100.49015	11.49279				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	100.54199	11.56740	100.54199	11.53894				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	2.76007	100.00000	2.75331				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	2.76007	100.00000	2.75331				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	109.02542	33.77545	109.02542	33.69567			21,587,033,160.00	198,000	3,599,000.00	
BID04	On 23/11/2017	Spot Bond	100.00000	12.31751	100.00000	12.22506				0.00	0	0.00
BIDC25	On 25/01/2013	Spot Bond	98.45450	88.32582	98.45450	88.11588				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC26	On 02/08/2013	Spot Bond	95.58562	64.57023	95.58562	64.45167			0.00	0	0.00
BIDC27	On 05/02/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
BIDC28	On 20/02/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	100.78103	14.09967	100.78103	14.06527			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	6.57528	100.00000	6.55935			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	100.94045	6.88292	100.94045	6.86610			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	100.78378	14.11793	100.78378	14.08348			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	100.82929	14.41909	100.82929	14.38389			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	100.91196	14.96615	100.91196	14.92960			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	101.25521	17.23867	101.25521	17.19644			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	101.82396	13.36349	101.82396	13.33060			0.00	0	0.00
BMWF03	On 15/06/2013	Spot Bond	100.43475	66.54271	100.43475	66.37910			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.66283	64.09214	100.66283	63.93596			0.00	0	0.00
BSR08	On 07/12/2012	Spot Bond	102.16271	68.26289	102.16271	99.72089			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.41213	46.53872	100.41213	46.39129			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.00000	70.58112	100.00000	70.71061			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.55398	100.00000	9.53084			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	117.90266	27.30466	117.90266	27.23483			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
CBL08	On 02/11/2016	Spot Bond	125.14109	14.37519	125.14109	14.33665			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	102.03851	13.06301	102.03851	13.03079			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	101.32226	40.13661	101.32226	40.03823			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	111.35530	14.59924	111.35530	14.56359			0.00	0	8,700,000.00
CBL12	On 06/09/2018	Spot Bond	105.54647	13.98809	105.54647	13.95538			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	101.86680	10.61291	101.86680	10.58678			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	106.76252	15.02968	106.76252	14.99479			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.85304	20.29321	100.85304	20.22939			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	107.65219	11.15377	107.65219	11.12725			0.00	0	3,900,000.00
CBL17	On 23/08/2019	Spot Bond	101.28817	10.39433	101.28817	10.34814			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	101.82280	12.14756	101.82280	12.10128			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.00000	11.50581	100.00000	11.41945			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	122.47945	15.87479	122.47945	15.83341			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	118.42047	15.42062	118.42047	15.38148		236,840,940,000.00		2,000,000	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	117.20315	11.76573	117.20315	11.73580		17,611,882,944,200.00		150,268,000	38,134,000.00
CGR10	On 08/12/2016	Spot Bond	100.88420	12.70752	100.88420	12.67614			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	104.14474	18.02445	104.14474	17.99480			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR12	On 14/11/2014	Spot Bond	100.00000	33.01052	100.00000	32.76004			0.00	0	0.00
CGR6	On 18/02/2013	Spot Bond	101.65048	85.50957	101.65048	85.31212			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.86721	33.97145	102.86721	33.88704			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	103.30382	24.02346	103.30382	23.96355			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.80383	20.39928	100.80383	20.33372			0.00	0	0.00
CLN100	On 20/12/2012	Spot Bond	100.33426	97.92679	100.33426	97.66757			0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.61895	99.11936	100.61895	98.85557			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.74860	36.45401	100.74860	36.36414			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.40933	66.03081	100.40933	65.86851			0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	78.58168	100.00000	78.41797			0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	78.58168	100.00000	78.41797			0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	78.58168	100.00000	78.41797			0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	78.58168	100.00000	78.41797			0.00	0	0.00
CLN114	On 20/06/2013	Spot Bond	100.40933	66.03081	100.40933	65.86851			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.40933	66.03081	100.40933	65.86851			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.91360	55.81581	100.91360	55.67647			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.41216	66.05956	100.41216	65.89717			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.38376	65.77212	100.38376	65.61048			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN120	On 20/06/2013	Spot Bond	100.36102	65.54215	100.36102	65.38111				0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.95747	83.83664	100.95747	83.64761				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.78237	20.37633	101.78237	20.32617				0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	100.19516	64.24124	100.19516	64.08534				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.76269	20.25011	101.76269	20.20028				0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.38372	65.77213	100.38372	65.61049				0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.36383	65.57090	100.36383	65.40979				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.86667	20.91686	101.86667	20.86533				0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.97002	56.19264	100.97002	56.05533				0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.92517	56.19698	100.92517	56.05971				0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	101.01305	56.22964	101.01305	56.08913				0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.41784	66.11705	100.41784	65.95451				0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.39797	65.91584	100.39797	65.75383				0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	100.40359	65.97334	100.40359	65.81119				0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	104.39421	60.98034	104.39421	60.83900				0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	101.82300	77.91244	101.82300	77.75423				0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	102.79173	58.81531	102.79173	58.68070				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN152	On 20/08/2013	Spot Bond	101.32621	57.65481	101.32621	57.51349			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.52565	46.87668	100.52565	46.76132			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	101.34356	46.18474	101.34356	46.07026			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	101.34356	46.18474	101.34356	46.07026			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	99.85161	91.13556	99.85161	90.91465			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	101.22270	20.84244	101.22270	20.79140			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	19.14960	100.00000	19.10270			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	18.93930	100.00000	18.89293			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	44.90904	100.00000	44.80025			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	44.90904	100.00000	44.80025			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	44.90904	100.00000	44.80025			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	44.90904	100.00000	44.80025			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	44.90904	100.00000	44.80025			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	44.90904	100.00000	44.80025			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.42338	14.88867	100.42338	14.85207			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	44.90904	100.00000	44.80025			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.50974	95.33646	100.50974	95.09272			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.82702	95.48028	100.82702	95.23545			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN176	On 31/03/2013	Spot Bond	100.54079	95.39378	100.54079	95.14981				0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.49424	95.39649	100.49424	95.15263				0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	43.89552	100.00000	43.78917				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.39213	14.26776	100.39213	14.23270				0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	66.66815	100.00000	66.66814				0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	66.66815	100.00000	66.66814				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.60029	12.70249	100.60029	12.67121				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	102.77141	14.15051	102.77141	14.11865				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.60029	12.70249	100.60029	12.67121				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	100.01323	11.57232	100.01323	11.54428				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.90290	35.33792	100.90290	35.25067				0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.91909	40.42432	100.91909	40.32449				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	106.57524	7.39934	106.57524	7.38218				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	99.04734	13.04728	99.04734	13.01595				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	106.47706	3.55631	106.47706	3.54702				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	100.91984	14.56029	100.91984	14.52747				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	101.01820	36.59013	101.01820	36.49970				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN196	On 15/06/2016	Spot Bond	100.60029	12.70249	100.60029	12.67121			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.60029	12.70249	100.60029	12.67121			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	106.09892	4.04375	106.09892	4.03310			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	106.04227	7.51374	106.04227	7.49396			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.61212	15.17874	100.61212	15.14137			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.32240	97.25689	100.32240	97.00151			0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.39517	98.17369	100.39517	97.91299			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.47626	66.70909	100.47626	66.54502			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.57686	47.59796	100.57686	47.48078			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	99.98364	29.70851	99.98364	29.63655			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	99.98339	29.79008	99.98339	29.71792			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	103.62392	12.89917	103.62392	12.86961			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	99.99988	30.00205	99.99988	29.92938			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	99.99989	29.91131	99.99989	29.83884			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	99.79173	11.49538	99.79173	11.46759			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	99.80002	11.49394	99.80002	11.46614			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	103.81175	12.90855	103.81175	12.87893			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	103.81175	12.90855	103.81175	12.87893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN223	On 15/06/2014	Spot Bond	104.34821	35.01774	104.34821	34.92866				0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	107.51178	35.29924	107.51178	35.20702				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	107.00303	11.04106	107.00303	11.01524				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.43472	11.50650	100.43472	11.47821				0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.48341	12.51322	100.48341	12.48243				0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.44030	64.86507	100.44030	64.70558				0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.44323	64.87843	100.44323	64.71890				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	99.90043	21.93026	99.90043	21.87719				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	99.90043	21.93026	99.90043	21.87719				0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.94701	38.03152	100.94701	37.95475				0.00	0	0.00
CLN233	On 02/02/2013	Spot Bond	101.15359	87.64831	101.15359	87.43905				0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	99.83657	91.29371	99.83657	91.07245				0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	99.83657	91.29371	99.83657	91.07245				0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.64882	12.34899	100.64882	12.32413				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	101.05242	9.03247	101.05242	9.01037				0.00	0	0.00
CLN238	On 15/02/2013	Spot Bond	100.93369	85.02318	100.93369	84.82666				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.44136	11.15517	100.44136	11.13276				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN240	On 24/02/2015	Spot Bond	100.86994	19.50634	100.86994	19.45872			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.93114	9.33048	100.93114	9.30768			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	101.19905	12.23040	101.19905	12.20321			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	101.19905	12.23040	101.19905	12.20321			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.81644	19.47378	100.81644	19.42626			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.81889	19.49082	100.81889	19.44326			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	100.84952	13.59687	100.84952	13.56368			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	101.47693	13.43712	101.47693	13.40413			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.47537	21.53102	100.47537	21.47806			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	101.44712	13.16343	101.44712	13.13114			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	100.26649	22.53951	100.26649	22.48417			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	100.26649	22.53951	100.26649	22.48417			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	100.26649	22.53951	100.26649	22.48417			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	100.26649	22.53951	100.26649	22.48417			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	100.26649	22.53951	100.26649	22.48417			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	100.27379	22.72298	100.27379	22.66718			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	100.28582	10.66223	100.28582	10.63606			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	100.28582	10.66223	100.28582	10.63606			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN258	On 26/03/2017	Spot Bond	100.28582	10.66223	100.28582	10.63606				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	100.28582	10.66223	100.28582	10.63606				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	100.28582	10.66223	100.28582	10.63606				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	100.28785	10.72012	100.28785	10.69379				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	106.98684	11.10697	106.98684	11.08070				0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.51194	33.66695	100.51194	33.58411				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.89505	26.90229	100.89505	26.83660				0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	100.15533	93.27462	100.15533	92.96634				0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.39498	43.43844	100.39498	43.33168				0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.39498	43.43844	100.39498	43.33168				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.37065	10.11414	101.37065	10.08220				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.49989	11.96646	100.49989	11.93702				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	101.35958	12.70999	101.35958	12.67883				0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.58462	13.73648	100.58462	13.70266				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.39320	9.95900	100.39320	9.93453				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	100.39040	9.89987	100.39040	9.87554				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.40357	9.95770	100.40357	9.93322				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN275	On 22/05/2017	Spot Bond	100.91562	9.16107	100.91562	9.13224			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	101.06552	10.55474	101.06552	10.52148			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.99983	10.53123	100.99983	10.49806			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.40244	9.93405	100.40244	9.90963			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.54373	20.90334	100.54373	20.85189			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.65226	9.04603	100.65226	7.80287			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.36006	17.40458	100.36006	17.34947			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	100.24531	16.99646	100.24531	16.94270			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.37919	17.65392	100.37919	17.59802			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.44355	10.43029	100.44355	10.39724			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.44355	10.43029	100.44355	10.39724			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.44355	10.43029	100.44355	10.39724			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.44355	10.43029	100.44355	10.39724			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	101.18342	9.46914	101.18342	9.42710			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.81012	8.76402	100.81012	8.72437			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	100.17296	2.36069	100.17296	2.34931			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	100.17296	2.36069	100.17296	2.34931			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	100.17084	2.36084	100.17084	2.34946			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN293	On 30/06/2017	Spot Bond	100.14936	2.31819	100.14936	2.30752			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	100.14949	2.35978	100.14949	2.34827			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	100.15029	2.32601	100.15029	2.31518			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.00000	1.60104	100.00000	1.59124			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	100.00000	2.28470	100.00000	2.27238			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	100.00000	2.29323	100.00000	2.28070			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	100.00000	2.27238	100.00000	2.25907			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	1.56387	100.00000	1.55149			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	1.52494	100.00000	1.50994			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.00000	1.39221	100.00000	1.36889			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond	100.00000	22.04536	100.00000	21.99683			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	22.04536	100.00000	21.99683			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	34.94295	0.71008	34.94295	0.70945			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	154.47129	68.44374	154.47129	68.24892			0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.53703	81.27157	100.53703	101.13941			0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.53241	81.26229	100.53241	101.12695			0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	124.96200	100.00000	124.65241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN49	On 31/03/2013	Spot Bond	154.29358	105.09197	154.29358	104.76315			0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.52779	81.25302	100.52779	101.11450			0.00	0	0.00
CLN51	On 07/03/2013	Spot Bond	152.83040	73.62864	152.83040	73.40540			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	101.20452	88.37237	101.20452	88.16126			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	101.20452	88.37237	101.20452	88.16126			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	156.76383	5.51828	156.76383	5.49848			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	94.77223	75.85727	94.77223	75.71418			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	97.02201	75.37759	97.02201	75.23297			0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.53241	81.26229	100.53241	101.12695			0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.53241	81.26229	100.53241	101.12695			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	13.02558	100.00000	12.99333			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00043	100.00000	0.00043			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00043	100.00000	0.00043			0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	101.10498	76.57063	101.10498	76.41594			0.00	0	10,000,000.00
CLN81	On 18/04/2028	Spot Bond	120.49629	7.67091	120.49629	7.65106			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	134.98268	0.00020	134.98268	0.00019			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	135.23863	0.00022	135.23863	0.00022			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	78.86322	18.86449	78.86322	18.83446			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF02	On 20/10/2015	Spot Bond		78.68249	18.91928	78.68249	18.88921			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		100.01914	12.23682	100.01914	12.20717			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		100.01914	12.23682	100.01914	12.20717			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		100.44036	13.02839	100.44036	12.99635			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		100.40864	10.97952	100.40864	10.95254			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		100.41492	10.19417	100.41492	10.16911			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond		100.01997	61.76779	100.01997	61.57491			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		100.41000	10.31376	100.41000	10.28841			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		101.50812	10.34895	101.50812	10.30287			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		109.94659	16.50826	109.94659	16.46835			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond		106.29178	74.48349	106.29178	74.32973			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		106.25789	9.35688	106.25789	9.33500			59,079,386,840.00	556,000	288,000.00
COJ05	On 05/06/2023	Spot Bond		122.59946	10.01157	122.59946	9.98531			0.00	0	339,547,000.00
COJ06	On 09/12/2015	Spot Bond		112.90836	21.04806	112.90836	20.99665			0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond		111.62273	11.66347	111.62273	11.63493			153,369,631,020.00	1,374,000	687,000.00
COJ10C	On 18/01/2013	Spot Bond		100.00000	94.93811	100.00000	94.70542			0.00	0	0.00
COJ12C	On 17/02/2013	Spot Bond		5.86800	104.65618	5.86800	104.63955			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL002	On 29/11/2014	Spot Bond	100.79434	26.50725	100.79434	26.44187			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.83040	9.05524	100.83040	9.03314			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.70290	19.33342	100.70290	19.28524			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	101.26682	16.91158	101.26682	16.83644			0.00	0	0.00
CPL009	On 07/12/2012	Spot Bond	100.45141	68.33551	100.45141	99.72555			0.00	0	0.00
CPL010	On 25/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
DENG28	On 12/02/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	78.00262	100.00000	77.84079			0.00	0	0.00
DENG41	On 28/01/2013	Spot Bond	100.18699	87.50957	100.18699	87.29988		33,061,706,700,000.00	330,000,000	165,000,000.00	
DENG42	On 03/04/2013	Spot Bond	100.13300	79.78505	100.13300	79.61970			0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	100.21016	48.36159	100.21016	48.14855			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	100.22082	23.86963	100.22082	23.76447			0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	100.19483	65.84885	100.19483	65.55881			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	104.31041	61.70467	104.31041	61.56407			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	133.09009	20.79815	133.09009	20.74025		15,438,450,440.00	116,000	14,358,000.00	
DV22	On 07/02/2020	Spot Bond	111.95336	11.49073	111.95336	11.46300		22,866,249,873,280.00	204,248,000	82,024,000.00	
DV23	On 27/02/2023	Spot Bond	110.94098	11.52290	110.94098	11.49529		29,477,684,031,880.00	265,706,000	105,319,000.00	
E170	On 01/08/2020	Spot Bond	142.91138	13.76896	142.91138	13.72867			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	101.79146	18.48708	101.79146	18.44158			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	100.97946	20.73936	100.97946	20.67261			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	101.06163	8.67048	101.06163	8.64256			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	101.11630	3.62324	101.11630	3.61157			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	101.17092	1.51286	101.17092	1.50798			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	126.54006	11.58253	126.54006	11.55154		60,739,228,800,000.00	480,000,000	70,000,000.00	
EL28	On 02/05/2028	Spot Bond	1.65500	115.90181	1.70000	115.19440		196,945,000,000.00	119,000,000	40,500,000.00	
EL29	On 19/11/2029	Spot Bond	1.90000	101.40600	1.90000	101.36652			0.00	0	2,229,000.00
EMM01	On 28/07/2020	Spot Bond	111.69838	13.10032	111.69838	13.06877			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	112.15374	11.89679	112.15374	11.86757			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	106.65311	10.19199	106.65311	10.16795			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.93077	14.93457	100.93077	14.89808			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.00000	52.00050	100.00000	51.61019			0.00	0	0.00
EPFC03	On 18/02/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
EQ182U	On 11/12/2012	Spot Bond	100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
EQ183U	On 24/01/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
EQ184U	On 13/02/2013	Spot Bond	100.00000	88.85179	100.00000	88.64706			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS01	On 18/11/2014	Spot Bond	126.47802	22.76885	126.47802	22.70081			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	109.43400	26.59007	109.43400	26.52709			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	107.25989	19.55374	107.25989	19.50277			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.66692	11.14752	101.66692	11.11221			0.00	0	70,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	101.14823	27.91607	101.14823	27.84775			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	101.05103	27.41222	101.05103	27.34519			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.00000	0.00992	100.00000	0.00984			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	101.17066	28.03227	101.17066	27.96364			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.00000	0.00992	100.00000	0.00984			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.93125	56.59540	100.93125	56.45715			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.96871	26.98547	100.96871	26.91953			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.99870	15.08699	100.99870	15.05012			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.93575	56.60933	100.93575	56.47105			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.00000	0.00992	100.00000	0.00984			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.00000	0.00992	100.00000	0.00984			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	105.94219	18.33363	105.94219	18.29086		10,000,942,736,000.00	94,400,000	10,200,000.00	
ES18	On 20/04/2018	Spot Bond	111.43974	10.11831	111.43974	10.09372		34,478,118,279,120.00	309,388,000	504,894,000.00	
ES23	On 25/01/2023	Spot Bond	117.73441	11.93645	117.73441	11.90646		10,522,630,628,160.00	89,376,000	264,043,000.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26	On 02/04/2026	Spot Bond	95.26383	9.49344	95.26383	95.26383	9.47314			2,161,726,830,360.00	22,692,000	45,481,000.00
ES33	On 15/09/2033	Spot Bond	8.97000	87.95972	8.98500	87.81338				841,188,660,000.00	93,778,000	581,662,000.00
FIFB01	On 24/08/2015	Spot Bond	100.85636	15.64514	100.85636	15.57586				0.00	0	0.00
FIFC02	On 14/12/2012	Spot Bond	100.35540	98.11172	100.35540	97.84777				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	100.00000	55.14509	100.00000	54.73118				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.13758	100.00000	11.11060				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.83823	100.00000	10.81198				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	101.07344	57.18846	101.07344	57.04859				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	101.11222	57.30478	101.11222	57.16457				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	101.23627	57.67683	101.23627	57.53555				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	101.30601	57.88598	101.30601	57.74411				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	105.15565	30.86798	105.15565	30.79600				3,364,980,800.00	32,000	15,416,000.00
FRB05	On 21/12/2018	Spot Bond	103.15112	12.70351	103.15112	12.67467				60,652,858,560.00	588,000	294,000.00
FRB07	On 06/12/2012	Spot Bond	100.55742	81.05464	100.55742	81.05464				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.49836	11.19499	100.49836	11.16745				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.49830	8.79266	100.49830	8.77103				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.51768	9.95782	101.51768	9.93338				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC21	On 21/12/2018	Spot Bond	111.84945	16.58757	111.84945	16.54736			131,311,254,300.00	1,174,000	607,000.00
FRBC22	On 21/12/2018	Spot Bond	100.44644	10.12777	100.44644	10.10287			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	47.86219	100.00000	47.74322			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	211.83970	62.06231	211.83970	61.84630			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.16707	67.14320	105.16707	66.98918			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	121.95151	3.53354	121.95151	3.52339			1,475,613,271,000.00	12,100,000	12,100,000.00
FRBI23	On 07/12/2023	Spot Bond	266.05149	2.06727	266.05149	2.05773			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	145.44748	2.19254	145.44748	2.18597			1,498,109,044,000.00	10,300,000	10,300,000.00
FRBI33	On 07/12/2033	Spot Bond	186.40405	1.85082	186.40405	1.84417			1,472,591,995,000.00	7,900,000	7,900,000.00
FRBN04	On 15/09/2015	Spot Bond	118.97136	20.72871	118.97136	20.67533			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	25.40430	100.00000	25.34746			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	25.40430	100.00000	25.34746			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	51.72712	3.58894	51.72712	3.58485			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	32.59207	3.49314	32.59207	3.49044			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.38364	3.77166	31.38364	3.76885			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	103.71290	35.77175	103.71290	35.68973			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	101.43171	88.80787	101.43171	88.59480			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	101.42118	13.01846	101.42118	12.98652			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC103	On 20/03/2014	Spot Bond	100.70350	48.40190	100.70350	48.30440				0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.43778	44.85036	100.43778	44.76024				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	101.37968	12.70663	101.37968	12.67547				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	101.37968	12.70663	101.37968	12.67547				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.95684	9.42402	100.95684	9.40048				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	101.35502	12.52139	101.35502	12.49068				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.49706	11.90742	100.49706	11.87812				0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.81157	83.18329	100.81157	82.99721				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.62812	15.42778	100.62812	15.38978				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.42343	10.37151	100.42343	10.34601				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.46990	11.34051	100.46990	11.31262				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.53541	34.26967	100.53541	34.18535				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	9.01838	98.00000	8.98736				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.25215	100.00000	9.21589				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.61842	15.25309	100.61842	15.21552				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	100.45750	11.31842	100.45750	11.29058				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.56313	13.56157	100.56313	13.52819				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC120	On 20/06/2017	Spot Bond	100.61014	14.56395	100.61014	14.52809			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.43349	10.81027	100.43349	10.78369			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	100.51033	12.20272	100.51033	12.17269			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.67570	15.96612	100.67570	15.92678			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.44913	10.53795	100.44913	10.50456			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.37571	100.00000	7.34295			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.53319	12.16249	100.53319	12.12393			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.63883	14.21419	100.63883	14.16908			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.48091	11.15145	100.48091	11.11611			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.51430	11.79690	100.51430	11.75949			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.60627	13.58080	100.60627	13.53770			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.56147	12.71067	100.56147	12.67036			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.63331	14.10686	100.63331	14.06209			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.67296	14.87944	100.67296	14.83220			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.60461	13.54859	100.60461	13.50559			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.58527	13.71421	100.58527	13.67071			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	100.52263	11.95820	100.52263	11.92029			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.51264	12.30651	100.51264	12.26749			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC138	On 20/09/2017	Spot Bond	100.64764	14.38591	100.64764	14.34024			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.63938	14.22493	100.63938	14.17978			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.61676	13.78481	100.61676	13.74107			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.64874	14.40737	100.64874	14.36164			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.54761	12.44199	100.54761	12.40253			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.48314	11.19449	100.48314	11.15901			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	100.40273	9.64405	100.40273	9.61350			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.68010	15.01888	100.68010	14.97120			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.48314	33.34715	100.48314	33.24145			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.54650	20.59176	100.54650	20.52646			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	101.08864	12.50159	101.08864	12.44612			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.52041	10.98488	100.52041	10.95006			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.44745	1.94471	100.44745	1.93855			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.76081	98.00000	1.74799			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.00000	1.61173	100.00000	1.60268			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	100.00000	1.61173	100.00000	1.60268			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.00000	1.58350	100.00000	1.57247			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC155	On 20/12/2017	Spot Bond	100.00000	1.43658	100.00000	100.00000	1.41593			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	103.88434	36.06393	103.88434	103.88434	35.98113			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.69803	29.70063	101.69803	101.69803	29.62759			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.46014	19.05012	100.46014	100.46014	19.00328			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.45737	15.56575	100.45737	100.45737	15.52746			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.67764	60.56704	101.67764	101.67764	60.41811			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	98.80765	9.18673	98.80765	98.80765	9.16447			0.00	0	0.00
FRC47	On 18/02/2013	Spot Bond	113.68077	81.47559	113.68077	113.68077	81.26936			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	100.00003	62.36341	100.00003	100.00003	62.21232			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.38660	31.59968	100.38660	100.38660	31.52202			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.46163	9.30710	101.46163	101.46163	9.28426			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	109.33538	7.32750	109.33538	109.33538	7.31015			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.46640	13.55922	100.46640	100.46640	13.52586			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.47150	13.66305	100.47150	100.47150	13.62944			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	109.51236	5.61343	109.51236	109.51236	5.60012			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	111.32550	26.27471	111.32550	111.32550	26.22091			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	109.33538	5.14882	109.33538	109.33538	5.13663			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	114.09057	6.27424	114.09057	114.09057	6.25887			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC74	On 20/09/2016	Spot Bond	114.42023	8.83188	114.42023	8.81344				0.00	0	0.00
FRC75	On 20/12/2012	Spot Bond	100.45580	98.43922	100.45580	98.17834				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.66489	10.37455	101.66489	10.34905				0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	19.05362	100.00000	19.00695				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.79789	18.48698	100.79789	18.44138				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.69405	16.61508	100.69405	16.57413				0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	108.25893	4.73000	108.21423				0.00	0	0.00
FRC81	On 20/12/2012	Spot Bond	100.56499	98.90133	100.56499	98.63896				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	100.70697	16.84776	100.70697	16.80623				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.40068	10.80371	100.40068	10.77715				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.46304	12.09189	100.46304	12.06215				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.61808	27.29285	100.61808	27.22563				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.54671	13.82322	100.54671	13.78921				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.52525	13.37890	100.52525	13.34597				0.00	0	0.00
FRC88	On 20/12/2012	Spot Bond	100.34678	97.97946	100.34678	97.72008				0.00	0	0.00
FRC89	On 20/12/2012	Spot Bond	100.34394	97.96750	100.34394	97.70815				0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.32862	98.33616	100.32862	98.12582				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC91	On 20/03/2013	Spot Bond	100.34043	98.33779	100.34043	98.12742			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.34112	98.34554	100.34112	98.13516			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.34682	97.97018	100.34682	97.71013			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.44788	11.28526	100.44788	11.26258			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.64235	14.01121	100.64235	13.98300			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.44732	11.27395	100.44732	11.25129			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	98.04956	25.54931	98.04956	25.49908			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.67532	14.53094	100.67532	14.50168			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	101.43156	13.09638	101.43156	13.06425			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	101.08680	58.39883	101.08680	58.25598			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	102.04635	60.46591	102.04635	60.31675			0.00	0	10,000.00
FRE2B1	On 02/08/2013	Spot Bond	101.11165	58.46025	101.11165	58.31722			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	104.68033	59.74782	104.68033	59.59705			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	96.98334	59.88304	96.98334	59.74191			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	101.19191	58.65863	101.19191	58.51502			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.39248	59.15421	101.39248	59.00911			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.63872	59.76233	101.63872	59.61543			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.79324	60.14377	101.79324	59.99573			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRI15	On 14/03/2015	Spot Bond	137.45936	15.94695	137.45936	15.89639				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	101.30769	54.71365	101.30769	54.57658			2,026,153,800,000.00	20,000,000	5,000,000.00	
FRJ14	On 20/07/2014	Spot Bond	104.00517	28.70030	104.00517	28.62829				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	100.18638	22.68173	100.18638	22.61080				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.41346	12.70834	103.41346	12.67662				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	100.62484	10.50896	100.62484	10.47597				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.45882	7.58015	101.45882	7.56155				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	12.31121	100.00000	12.28785				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	254.50193	2.16109	254.50193	2.15141				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	265.81898	2.06908	265.81898	2.05954				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	249.70910	2.20256	249.70910	2.19283				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	117.34620	3.26010	117.34620	3.25193				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.41744	7.48173	101.41744	7.46337				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	117.54524	3.54787	117.54524	3.53794				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.77641	11.43192	101.77641	11.40379				0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	100.01476	11.76771	100.01476	11.73921				0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.49749	59.41358	101.49749	59.26773				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS62	On 04/11/2026	Spot Bond	101.25022	7.36294	101.25022	7.34490			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.29734	44.78468	100.29734	44.67471			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	90.41057	3.02733	90.41057	3.02034			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	100.18030	95.23716	100.18030	94.99129			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	97.49245	100.00000	97.23590			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.68430	78.83467	100.68430	78.61268			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.95429	100.00000	0.95131			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	101.11871	12.15283	101.11871	12.11367			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.52362	76.82423	100.52362	76.59625			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.43945	65.73305	100.43945	65.52478			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	101.12618	8.32894	101.12618	8.30268			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	13.12219	101.07593	16.91968			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	8.56353	100.44759	8.53639			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.44015	31.74868	100.44015	31.64808			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.24151	100.76967	15.19309			0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	101.24351	29.58465	101.24351	29.45323			0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	101.17008	53.61552	101.17008	53.37748			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	100.00000	3.42070	100.00000	3.39502			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS80	On 24/10/2013	Spot Bond	100.00000	49.25223	100.00000	48.88255			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.25000	102.03141	2.25000	101.98983			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	100.00000	2.49280	100.00000	2.47409			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	105.55013	31.28821	105.55013	31.21504		316,650,390,000.00		3,000,000	4,400,000.00
FRX15	On 14/03/2015	Spot Bond	106.51279	23.25031	106.51279	23.19553		3,408,409,280.00		32,000	1,716,000.00
FRX16	On 15/09/2016	Spot Bond	104.36488	13.18423	104.36488	13.15368			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	105.51532	11.39708	105.51532	11.37043			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	113.83008	11.27420	113.83008	11.24633			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.96559	10.17973	108.96559	10.16231			0.00	0	2,700,000.00
FRX24	On 10/12/2024	Spot Bond	117.28648	14.43240	117.28648	14.39605			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	102.81960	11.78667	102.81960	11.76013			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	79.83345	11.07095	79.83345	11.05054			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.94835	12.64359	100.94835	12.61201			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	100.00000	19.51834	100.00000	19.37183			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	100.01778	23.08748	100.01778	23.01538			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	104.81266	12.66547	104.81266	12.63617			0.00	0	0.00
GFC2	On 27/02/2013	Spot Bond	100.00000	85.41163	100.00000	85.22098			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	22.00
GPT11	On 29/01/2013	Spot Bond	100.00000	92.45065	100.00000	92.23001			0.00	0	0.00
GPT12	On 28/02/2013	Spot Bond	100.00000	86.26546	100.00000	86.07334			0.00	0	0.00
GPT20	On 30/01/2013	Spot Bond	100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
GPT21	On 28/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
GRA292	On 15/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
GRA299	On 18/12/2012	Spot Bond	99.03016	97.10202	99.03016	96.84687			0.00	0	0.00
GRA300	On 15/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	100.00000	99.99850	100.00000	99.99837			0.00	0	0.00
GRB85	On 25/01/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
GRB89	On 25/01/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
GRD164	On 18/01/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
GRD166	On 15/02/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
GRD179	On 11/01/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
GRD180	On 16/01/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
GRD181	On 31/01/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
GRD182	On 04/02/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	100.01501	7.70323	100.01501	7.68456			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDC1	On 10/01/2018	Spot Bond	100.01973	9.75520	100.01973	9.73156			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.00000	2.66200	100.00000	2.63461			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.00000	2.66200	100.00000	2.63461			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.00000	2.66200	100.00000	2.63461			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.39248	100.00000	2.38194			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.00000	2.66200	100.00000	2.63461			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.00000	2.66200	100.00000	2.63461			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	100.57078	23.72554	100.57078	23.66713			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.42786	11.97257	101.42786	11.94319			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	99.93193	16.56801	99.93193	16.52789			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.43806	10.39954	100.43806	10.37397			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	102.01673	20.49116	102.01673	20.44062			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	100.31458	12.37692	100.31458	12.34651			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	99.88260	18.26667	99.88260	18.18641			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	100.51108	8.69898	100.51108	8.66014			0.00	0	0.00
HILC02	On 17/01/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/12/2012	Spot Bond	105.54321	97.99346	105.54321	105.54321	97.72037			0.00	0	0.00
HMS1B3	On 19/12/2012	Spot Bond	105.54321	97.99346	105.54321	105.54321	97.72037			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	65.18056	100.00000	100.00000	65.05724			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	72.07662	100.00000	100.00000	71.93988			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.63173	60.77037	101.63173	101.63173	60.62100			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.67762	16.18490	101.67762	101.67762	16.14510			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	105.13866	17.38255	105.13866	105.13866	17.33851			0.00	0	0.00
HMS1C2	On 19/12/2012	Spot Bond	105.76786	98.04445	105.76786	105.76786	97.77066			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.68917	60.89045	101.68917	101.68917	60.74072			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.75803	16.52151	101.75803	101.75803	16.48086			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	15.18263	117.06290	117.06290	15.14033			0.00	0	0.00
HMS1D2	On 19/12/2012	Spot Bond	106.05795	98.11031	106.05795	106.05795	97.83561			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.79257	61.10653	101.79257	101.79257	60.95613			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.86140	16.95379	101.86140	101.86140	16.91203			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	117.06290	15.59719	117.06290	117.06290	15.55373			0.00	0	0.00
HMS1E2	On 19/12/2012	Spot Bond	107.08651	98.34391	107.08651	107.08651	98.06597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E3	On 19/07/2013	Spot Bond	101.93042	61.39446	101.93042	61.24316				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.98773	17.48133	101.98773	17.43823				0.00	0	0.00
HMS1F2	On 19/12/2012	Spot Bond	108.34719	98.63043	108.34719	98.34854				0.00	0	0.00
HMS1G2	On 19/12/2012	Spot Bond	110.21153	99.05462	110.21153	98.76681				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	115.88630	11.67561	115.88630	11.64665			1,032,315,160,400.00	8,908,000	34,604,000.00	
HWAY23	On 07/12/2023	Spot Bond	272.42396	2.01891	272.42396	2.00945				0.00	0	125,870,000.00
HWAY24	On 07/12/2024	Spot Bond	271.70682	2.02424	271.70682	2.01477				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	101.83148	12.12183	101.83148	12.09475			1,120,146,280,000.00	11,000,000	29,500,000.00	
HWAY35	On 31/07/2035	Spot Bond	102.02133	12.10461	102.02133	12.07753				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.23000	110.93882	1.23000	110.90348			511,367,580,000.00	415,746,000	191,817,071.00	
I2038	On 31/01/2038	Spot Bond	1.89500	109.41514	1.89500	109.37831			121,924,300,000.00	64,340,000	443,796,000.00	
I2050	On 31/12/2050	Spot Bond	2.02000	115.31317	2.02000	115.27359			521,362,000,000.00	258,100,000	581,378,368.00	
IBC01	On 16/03/2015	Spot Bond	95.45000	21.82681	95.45000	21.78677				0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond	100.50759	99.77063	100.50759	99.50182				0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond	100.56563	101.36447	100.56563	101.08672				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	109.26558	24.24759	109.26558	24.18927			13,985,994,240.00	128,000	64,000.00	
IBL12	On 12/03/2013	Spot Bond	100.86049	100.26710	100.86049	99.99382				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL13		On 12/03/2015	Spot Bond	102.46253	23.39550	102.46253	23.33694		0.00	0	0.00
IBL14		On 28/06/2015	Spot Bond	100.92206	17.35871	100.92206	17.31585		0.00	0	0.00
IBL15		On 28/06/2013	Spot Bond	100.23329	64.50195	100.23329	64.34365		0.00	0	0.00
IBL18		On 10/12/2013	Spot Bond	100.52781	45.58828	100.52781	45.47610		0.00	0	0.00
IBL19		On 15/03/2014	Spot Bond	100.74849	45.11889	100.74849	45.00765		0.00	0	30,000,000.00
IBL20		On 15/03/2014	Spot Bond	103.45013	41.97036	103.45013	41.87379		0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	108.14435	16.11720	108.14435	16.07875		0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	111.48026	11.83302	111.48026	11.80409		0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	102.47730	38.69756	102.47730	38.60969		0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	99.82217	41.43967	99.82217	41.33944		0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	100.88835	26.78098	100.88835	26.71558		0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	106.87614	26.83928	106.87614	26.76927		0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	105.97204	14.05666	105.97204	14.02421		0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	101.15611	27.60863	101.15611	27.54105		0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	101.23137	10.40247	101.23137	10.37699		0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	119.59470	4.90547	119.59470	4.89299		0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	121.25275	3.17856	121.25275	3.17038		0.00	0	4,625,000.00
IBL37		On 02/04/2015	Spot Bond	100.15533	22.99297	100.15533	22.92109		2,003,106,600,000.00	20,000,000	10,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL38	On 02/04/2017	Spot Bond	100.16252	10.72645	100.16252	10.69292				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	105.78604	10.66711	105.78604	10.64226				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.66354	15.69519	100.66354	15.64536				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.43811	7.37120	100.43811	7.34785				0.00	0	60,000,000.00
IBL43	On 15/11/2015	Spot Bond	100.00000	10.43231	100.00000	10.35401				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	100.00000	10.85510	100.00000	10.73353				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	100.00000	9.77427	100.00000	9.66383				0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	73.63417	100.00000	73.49229				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00482	100.00000	0.00480				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	99.89211	19.55846	99.89211	19.51497				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	99.89211	19.55846	99.89211	19.51497				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	100.97091	9.79336	100.97091	9.77163				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	103.82440	5.00000	103.79657				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	101.37699	13.93208	101.37699	13.88806				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	101.30327	13.16275	101.30327	13.12119				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	100.00000	15.27830	100.00000	15.16186				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	112.11249	17.82138	112.11249	17.77785				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL01	On 29/12/2014	Spot Bond	100.20174	23.29452	100.20174	23.23737			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	100.20174	23.29452	100.20174	23.23737			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	101.14829	10.23276	101.14829	10.20050			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.96225	100.00000	8.94030			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.89135	60.97285	101.89135	60.70057			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.88356	53.99796	101.88356	53.75684			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.64472	52.40304	101.64472	52.16949			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	101.44581	24.74494	101.44581	24.68890			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.58397	49.57755	100.58397	49.35849			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.00000	48.79726	100.00000	48.42697			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	104.33728	71.70456	104.33728	71.56419			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.67347	14.48201	101.67347	14.44641			0.00	0	0.00
IN177U	On 24/01/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IN178U	On 24/01/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IN181U	On 31/01/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND204	On 24/01/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND205	On 31/01/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND207	On 14/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND208	On 21/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IND209	On 28/02/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	56.49694	100.00000	56.37156			0.00	0	0.00
IND249	On 04/12/2012	Spot Bond	99.12821	66.86099	99.12821	66.86098			0.00	0	0.00
IND250	On 11/12/2012	Spot Bond	99.02750	98.92642	99.02750	98.66161			0.00	0	0.00
IND302	On 08/01/2013	Spot Bond	98.62666	92.04143	98.62666	91.81309			0.00	0	0.00
IND303	On 15/01/2013	Spot Bond	98.52695	90.47519	98.52695	90.25477			0.00	0	0.00
IND304	On 22/01/2013	Spot Bond	98.42745	88.96437	98.42745	88.75145			0.00	0	0.00
IND305	On 29/01/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217		800,000,000,000.00	8,000,000	2,000,000.00	
IND306	On 05/02/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IND307	On 12/02/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IND308	On 19/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IND309	On 26/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570		63,400,000,000,000.00	634,000,000	340,000,000.00	
IND312	On 19/03/2013	Spot Bond	100.00000	78.15846	100.00000	77.99145			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND314	On 02/04/2013	Spot Bond	100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond	100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond	100.00000	73.73737	100.00000	73.58871			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond	100,000.00000	0.26572	100,000.00000	0.26380			0.00	0	0.00
IND318	On 24/04/2013	Spot Bond	100.00000	72.56461	100.00000	72.42063			0.00	0	0.00
IND319	On 25/04/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723			0.00	0	0.00
IND320	On 26/04/2013	Spot Bond	100.00000	72.27723	100.00000	72.13439			0.00	0	0.00
IND321	On 27/04/2013	Spot Bond	100.00000	72.13439	100.00000	71.99211			0.00	0	0.00
IND322	On 28/04/2013	Spot Bond	100.00000	71.99211	100.00000	71.85039			0.00	0	0.00
IND323	On 29/04/2013	Spot Bond	100.00000	71.85039	100.00000	71.70923			0.00	0	0.00
IND324	On 30/04/2013	Spot Bond	100.00000	71.70923	100.00000	71.56863			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond	100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond	100.00000	71.28906	100.00000	71.15010			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	100.00000	71.15010	100.00000	71.01167			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	71.01167	100.00000	70.87379			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond	100.00000	70.87379	100.00000	70.73643			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	70.73643	100.00000	70.59961			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND332	On 08/05/2013	Spot Bond	100.00000		70.59961	100.00000	70.46332			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000		70.46332	100.00000	70.32755			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000		61.49880	100.00000	61.38212			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000		60.68669	100.00000	60.57155			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000		59.88531	100.00000	59.77169			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000		59.09451	100.00000	58.98239			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000		58.31415	100.00000	58.20351			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000		52.27018	100.00000	52.15418			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000		51.57802	100.00000	51.46356			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000		50.78208	100.00000	50.66938			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000		49.99842	100.00000	49.88746			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000		49.22686	100.00000	49.11761			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000		48.46720	100.00000	48.35964			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000		47.71927	100.00000	47.61336			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000		46.98287	100.00000	46.87861			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000		46.25784	100.00000	46.15519			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000		45.54400	100.00000	45.44293			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND349	On 03/12/2013	Spot Bond	100.00000	44.84118	100.00000	44.74166			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	43.79002	100.00000	43.57402			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	42.46508	100.00000	42.27206			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	101.10218	78.62072	101.10218	78.29175			0.00	0	0.00
INF002	On 05/02/2013	Spot Bond	100.97718	88.09038	100.97718	87.88187			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	101.06512	84.65243	101.06512	84.45966			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	100.29400	15.68240	100.29400	15.64431			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	103.81357	19.00853	103.81357	18.96091			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	101.94170	18.28270	101.94170	18.23764			0.00	0	0.00
ING127	On 07/12/2012	Spot Bond	100.51669	81.00729	100.51669	99.72536			0.00	0	0.00
ING130	On 16/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
ING131	On 24/02/2013	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	100.34045	9.63466	100.34045	9.61098			0.00	0	0.00
ING133	On 28/02/2013	Spot Bond	100.00000	86.21903	100.00000	86.02700			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.81708	24.30340	100.81708	24.24345			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.33341	11.50068	100.33341	11.47243			0.00	0	0.00
ING147	On 16/12/2012	Spot Bond	100.35507	99.35967	100.35507	99.09379			0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	97.87857	100.00000	97.36342			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING153	On 03/04/2017	Spot Bond	6.50000	100.76848	6.50000	100.75662			0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	100.13131	92.92279	100.13131	92.61676			0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	99.98478	90.10113	99.98478	89.81330			0.00	0	0.00
ING158	On 07/12/2012	Spot Bond	100.00000	75.00000	100.00000	99.72678			0.00	0	0.00
ING159	On 05/12/2012	Spot Bond	100.42362	76.26300	100.42362	76.26299			0.00	0	0.00
ING160	On 10/12/2012	Spot Bond	100.41625	100.99148	100.41625	100.71666			0.00	0	1,000,000.00
ING161	On 20/03/2017	Spot Bond	100.44355	12.07179	100.44355	12.03355			0.00	0	0.00
ING166	On 02/01/2013	Spot Bond	100.14548	95.84990	100.14548	95.60506			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	100.16956	30.49115	100.16956	30.39581			0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.49744	80.14093	100.49744	99.45085			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.49744	66.55631	100.49744	66.25921			0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.32608	94.28300	100.32608	93.79551			0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.31481	93.79617	100.31481	93.31375			0.00	0	0.00
ING173	On 28/02/2013	Spot Bond	100.14461	83.63633	100.14461	83.44984			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.14677	70.75775	100.14677	70.49346			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.14677	49.44914	100.14677	49.23142			0.00	0	0.00
ING176	On 28/02/2013	Spot Bond	100.14488	83.64035	100.14488	83.45386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING177	On 28/02/2015	Spot Bond	100.00000	13.70156	100.00000	13.64131			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	9.13437	100.00000	9.09420			0.00	0	0.00
ING182	On 23/01/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.00000	50.72727	100.00000	50.36232			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	101.21767	88.16844	101.21767	87.95831			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	101.23672	58.85378	101.23672	58.70964			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	101.23672	58.85378	101.23672	58.70964			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	99.91080	61.88690	99.91080	61.73710			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	41.56786	100.00000	41.46492			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	100.24109	24.91665	100.24109	24.85616			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	102.25661	24.79038	102.25661	24.72911			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.77468	55.08412	100.77468	54.92233			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	99.93260	22.53663	99.93260	22.46632			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	99.93094	14.12774	99.93094	14.08366			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	99.92988	10.62917	99.92988	10.59600			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	104.73009	11.89349	104.73009	11.86600			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	104.25515	40.61497	104.25515	40.52093			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	100.91681	17.60819	100.91681	17.56472			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6	On 28/09/2017	Spot Bond	108.21861	12.10566	108.21861	12.07677				10,756,929,834,000.00	99,400,000	13,200,000.00
IV012	On 26/11/2014	Spot Bond	101.03261	27.99039	101.03261	27.92195				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.34728	18.87632	100.34728	18.82995				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	109.98505	24.08746	109.98505	24.02985				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.44886	10.90337	100.44886	10.87656				0.00	0	2,000,000.00
IV016	On 06/12/2021	Spot Bond	100.75653	7.82123	100.75653	7.80173				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	110.94012	3.40793	110.94012	3.39976				286,447,389,840.00	2,582,000	1,291,000.00
IV019	On 31/03/2028	Spot Bond	124.10625	2.60304	124.10625	2.59540				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.58379	49.13088	100.58379	48.91141				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	100.18782	9.33264	100.18782	9.30345				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	99.99997	9.77403	99.99997	9.73104				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.62507	9.21793	101.62507	9.17685				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	100.60774	0.48940	100.60774	0.48721				0.00	0	2,000,000.00
IV026	On 27/09/2024	Spot Bond	100.28878	0.00797	100.28878	0.00794				0.00	0	5,000,000.00
IV02E	On 17/10/2013	Spot Bond	100.00000	53.86221	100.00000	53.43479				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	100.00000	2.81446	100.00000	2.79514				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	100.00000	2.72916	100.00000	2.70895				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV03E	On 18/11/2013	Spot Bond	100.00000	47.33292	100.00000	46.97376			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	102.06373	79.90374	102.06373	79.73467			0.00	0	0.00
IV07	On 31/03/2013	Spot Bond	100.17994	95.38668	100.17994	95.14356			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	117.77551	13.41580	117.77551	13.38152			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.74618	10.35882	101.74618	10.33333			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	124.10625	2.57542	124.10625	2.56786		63,790,612,500.00	514,000	257,000.00	
IVA204	On 26/01/2013	Spot Bond	100.00000	87.95181	100.00000	87.74038			0.00	0	0.00
IVA206	On 09/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
IVA207	On 16/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA208	On 23/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	60.79475	100.00000	60.65983			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	56.24645	100.00000	56.12163			0.00	0	0.00
IVA249	On 06/12/2012	Spot Bond	99.09942	66.86741	99.09942	66.86740			0.00	0	0.00
IVA250	On 13/12/2012	Spot Bond	98.99876	98.39868	98.99876	98.13677			0.00	0	0.00
IVA301	On 03/01/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IVA302	On 10/01/2013	Spot Bond	98.62399	91.58609	98.62399	91.36000			0.00	0	0.00
IVA303	On 17/01/2013	Spot Bond	98.49850	90.03800	98.49850	89.81976			0.00	0	0.00
IVA304	On 24/01/2013	Spot Bond	98.39906	88.54247	98.39906	88.33162			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA305	On 31/01/2013	Spot Bond	100.00000		86.90476	100.00000	86.69834			0.00	0	0.00
IVA306	On 07/02/2013	Spot Bond	100.00000		85.48009	100.00000	85.28037			0.00	0	0.00
IVA307	On 14/02/2013	Spot Bond	100.00000		84.10138	100.00000	83.90805			0.00	0	0.00
IVA308	On 21/02/2013	Spot Bond	100.00000		82.76644	100.00000	82.57919			0.00	0	0.00
IVA309	On 28/02/2013	Spot Bond	100.00000		81.47321	100.00000	81.29176			0.00	0	0.00
IVA310	On 07/03/2013	Spot Bond	100.00000		80.21978	100.00000	80.04386			0.00	0	0.00
IVA311	On 14/03/2013	Spot Bond	100.00000		79.00433	100.00000	78.83369			0.00	0	0.00
IVA312	On 22/03/2013	Spot Bond	100.00000		77.65957	100.00000	77.49469			0.00	0	0.00
IVA313	On 28/03/2013	Spot Bond	100.00000		76.68067	100.00000	76.51992			0.00	0	0.00
IVA314	On 04/04/2013	Spot Bond	100.00000		75.56936	100.00000	75.41322			0.00	0	0.00
IVA315	On 11/04/2013	Spot Bond	100.00000		74.48980	100.00000	74.33809			0.00	0	0.00
IVA316	On 18/04/2013	Spot Bond	100.00000		73.44064	100.00000	73.29317			0.00	0	0.00
IVA317	On 10/05/2013	Spot Bond	100.00000		70.32755	100.00000	70.19231			0.00	0	0.00
IVA318	On 11/05/2013	Spot Bond	100.00000		70.19231	100.00000	70.05758			0.00	0	0.00
IVA319	On 12/05/2013	Spot Bond	100.00000		70.05758	100.00000	69.92337			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000		69.92337	100.00000	69.78967			0.00	0	0.00
IVA321	On 14/05/2013	Spot Bond	100.00000		69.78967	100.00000	69.65649			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA322	On 15/05/2013	Spot Bond	100.00000	69.65649	100.00000	69.52381			0.00	0	0.00
IVA323	On 16/05/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IVA324	On 17/05/2013	Spot Bond	100.00000	69.39163	100.00000	69.25996			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	69.25996	100.00000	69.12879			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	69.12879	100.00000	68.99811			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	68.99811	100.00000	68.86792			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	68.35206	100.00000	68.22430			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	61.26567	100.00000	61.14943			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	60.45664	100.00000	60.34194			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	59.65829	100.00000	59.54510			0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	58.87049	100.00000	58.75879			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	58.09309	100.00000	57.98287			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	52.15418	100.00000	52.03843			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA340	On 03/10/2013	Spot Bond	100.00000	51.34935	100.00000	51.23539				0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	50.55693	100.00000	50.44474				0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	49.77675	100.00000	49.66628				0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	49.00861	100.00000	48.89984				0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	48.25232	100.00000	48.14523				0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	47.50770	100.00000	47.40227				0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	46.77457	100.00000	46.67077				0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	46.05276	100.00000	45.95055				0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	45.34208	100.00000	45.24145				0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	44.64237	100.00000	44.54330				0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	43.38463	100.00000	43.17571				0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	42.13050	100.00000	41.94320				0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	100.11329	63.55800	100.11329	63.40387				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	101.15218	7.57944	101.15218	7.56089				0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	101.33204	40.45138	101.33204	40.35222				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.39683	17.47837	101.39683	17.40064				0.00	0	0.00
IVF001	On 10/01/2013	Spot Bond	100.01454	93.93602	100.01454	93.70115				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF002	On 01/08/2013	Spot Bond	101.10215	55.42864	101.10215	55.18269			0.00	0	0.00
IVF003	On 07/02/2013	Spot Bond	100.97704	87.67436	100.97704	87.46781			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.00000	65.36888	100.00000	64.88348			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	73.73279	100.00000	73.59208			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	42.04482	100.00000	41.72924			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	100.00000	11.76884	100.00000	11.68050			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	89.32483	100.00000	89.11415			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	89.17693	100.00000	88.96660			0.00	0	0.00
KSB004	On 01/02/2013	Spot Bond	103.25721	91.50379	103.25721	91.28087			0.00	0	0.00
KSB005	On 28/02/2013	Spot Bond	102.85510	86.13209	102.85510	85.93583			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	100.85336	3.14887	100.85336	3.13676			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	100.00000	2.89821	100.00000	2.87645			0.00	0	0.00
KSP003	On 01/02/2013	Spot Bond	100.00000	89.87497	100.00000	89.66199			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	78.72594	100.00000	78.56226			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	146.46402	10.31296	146.46402	10.28171			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.88203	59.88690	101.88203	59.73938			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.15505	22.60379	100.15505	22.54834			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	100.36228	11.49899	100.36228	11.45565		30,108,684,000.00	300,000	6,150,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL03	On 03/04/2018	Spot Bond	98.87452	2.06614	98.87452	2.05835			0.00	0	0.00
MAQ007	On 27/01/2013	Spot Bond	100.00000	87.74038	100.00000	87.52998			0.00	0	0.00
MAQ008	On 09/02/2013	Spot Bond	100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	56.24645	100.00000	56.12163			0.00	0	0.00
MAQ018	On 11/01/2013	Spot Bond	98.55765	91.36531	98.55765	91.14046			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	101.08680	55.18713	101.08680	54.94229			0.00	0	0.00
MAQ022	On 11/12/2012	Spot Bond	99.14082	98.92520	99.14082	98.66010			0.00	0	0.00
MAQ023	On 11/01/2013	Spot Bond	98.70105	91.35383	98.70105	91.12871			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	97.83334	79.87512	97.83334	79.70447			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	100.00000	57.37589	100.00000	56.94523			0.00	0	0.00
MAQ026	On 11/02/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
MBC17	On 06/02/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
MBC18	On 21/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	99.92980	91.94403	99.92980	91.71881			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	99.92873	42.50609	99.92873	42.40318			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.85528	83.04581	100.85528	82.85997			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF025	On 26/05/2014	Spot Bond	100.87824	37.56449	100.87824	37.47277			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	100.00907	29.97075	100.00907	29.89814			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	99.91959	22.02414	99.91959	21.95542			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	100.16737	14.52969	100.16737	14.42167		400,669,480,000.00		4,000,000	2,000,000.00
MBF030	On 01/10/2017	Spot Bond	100.17350	2.31004	100.17350	2.29997			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.00000	35.35534	100.00000	70.71061			0.00	0	0.00
MBP011	On 30/01/2013	Spot Bond	100.00000	88.71830	100.00000	88.50707			0.00	0	0.00
MBP012	On 29/01/2013	Spot Bond	101.40172	88.68560	101.40172	88.47136			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.42165	40.75098	101.42165	40.65101			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	41.27364	100.00000	41.17365			0.00	0	0.00
MBP19U	On 18/02/2013	Spot Bond	100.00000	84.72395	100.00000	84.53097			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	39.21340	100.00000	39.11840			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	42.77946	100.00000	42.67582			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	26.08615	100.00000	26.02226			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	20.62798	100.00000	20.57800			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.62378	100.00000	6.60755			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	16.17133	100.00000	16.13172			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	106.46019	9.98999	106.46019	9.96658			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB2M	On 13/12/2012	Spot Bond	100.46941	98.37528	100.46941	98.10961				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	100.55268	22.20631	100.55268	22.15166				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	100.10089	28.53871	100.10089	28.47515				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	100.10166	28.58462	100.10166	28.52096				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	100.10553	11.79751	100.10553	11.77124				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	102.05054	10.73471	102.05054	10.71068				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	102.14122	10.59663	102.14122	10.57289				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	100.13874	13.96237	100.13874	13.93126				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	102.46074	13.51062	102.46074	13.48028				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	102.63527	13.87418	102.63527	13.84299				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	109.14290	28.58401	109.14290	28.51607			34,838,413,680,000.00	319,200,000	96,600,000.00	
MFS1A1	On 20/12/2015	Spot Bond	100.35527	13.53362	100.35527	13.50037				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	100.36949	8.05585	100.36949	8.03606				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	108.22148	11.80216	108.22148	11.77114				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	105.26282	18.62932	105.26282	18.58585			16,210,474,280.00	154,000	25,477,000.00	
MIL01	On 31/05/2015	Spot Bond	100.76354	19.39840	100.76354	19.33608				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	106.38091	10.40192	106.38091	10.37757				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB01	On 31/05/2013	Spot Bond	100.73012	82.45662	100.73012	82.26981			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	106.29569	10.13272	106.29569	10.10902			0.00	0	7,000,000.00
MTN02	On 13/07/2014	Spot Bond	109.35704	35.64877	109.35704	35.56436			0.00	0	2,100,000.00
MTN03	On 13/07/2015	Spot Bond	108.68196	21.74413	108.68196	21.69291		4,216,860,048,000.00		38,800,000	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	112.43670	14.36821	112.43670	14.33342		29,233,542,000.00		260,000	3,430,000.00
MTN05	On 28/10/2013	Spot Bond	105.38322	51.71164	105.38322	51.59152			0.00	0	0.00
MTNC10	On 06/12/2012	Spot Bond	99.21764	66.84099	99.21764	66.84098			0.00	0	0.00
MTNC11	On 16/01/2013	Spot Bond	98.63643	90.24499	98.63643	90.02544			0.00	0	0.00
MTNC12	On 20/03/2013	Spot Bond	97.71856	78.38503	97.71856	78.22088			0.00	0	0.00
MTNC13	On 09/04/2013	Spot Bond	100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
N4A111	On 14/08/2020	Spot Bond	100.00000	6.12048	100.00000	6.10566			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.10472	100.00000	0.10446			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	6.41097	100.00000	6.39545			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.49020	100.00000	6.47448			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.95959	100.89771	5.94503			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.90718	6.02185	100.90718	6.00715			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.92303	6.12560	100.92303	6.11064			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.93092	6.17746	100.93092	6.16237			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A311	On 14/08/2020	Spot Bond	100.94038	6.23969	100.94038	6.22445			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.96406	6.39521	100.96406	6.37958			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.97993	6.49884	100.97993	6.48297			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.99728	6.61281	100.99728	6.59665			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	101.01305	6.71639	101.01305	6.69997			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	101.02081	6.76817	101.02081	6.75163			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	101.11573	7.38889	101.11573	7.37081			0.00	0	75,000,000.00
N4C508	On 14/08/2020	Spot Bond	101.22620	8.11169	101.22620	8.09182			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.10472	100.00000	0.10446			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.10472	100.00000	0.10446			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.00000	106.66525	8.00000	106.61990			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond	101.70052	40.71499	101.70052	40.61486			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	101.25975	28.00046	101.25975	27.93186			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	100.87403	19.22151	100.87403	19.17457			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	101.31348	8.64924	101.31348	8.62803			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	100.75760	14.84450	100.75760	14.77881			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	100.79541	8.32653	100.79541	8.28967			0.00	0	125,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2A	On 15/09/2015	Spot Bond	110.77590	19.52390	110.77590	19.47642		50,735,362,200.00	458,000	11,229,000.00	
NBK2B	On 15/09/2015	Spot Bond	101.00801	18.41835	101.00801	18.37282		0.00	0	0.00	
NBK3A	On 09/09/2019	Spot Bond	118.84122	12.22057	118.84122	12.18912		112,186,111,680.00	944,000	5,672,000.00	
NBK4	On 28/10/2024	Spot Bond	30.23292	4.32437	30.23292	4.32124		0.00	0	0.00	
NBK5B	On 19/04/2013	Spot Bond	102.03598	90.81158	102.03598	90.58716		2,040,719,600,000.00	20,000,000	5,000,000.00	
NBK6A	On 19/04/2015	Spot Bond	111.25692	21.06608	111.25692	21.01495		0.00	0	9,400,000.00	
NBK6B	On 19/04/2015	Spot Bond	101.70058	21.27302	101.70058	21.22070		0.00	0	0.00	
NBK7B	On 19/04/2020	Spot Bond	101.79234	8.15499	101.79234	8.13492		0.00	0	0.00	
NBK8A	On 24/03/2014	Spot Bond	103.06649	40.93772	103.06649	40.84381		0.00	0	0.00	
NBK8B	On 24/03/2014	Spot Bond	100.27352	44.13034	100.27352	44.02200		0.00	0	20,000,000.00	
NBK9A	On 23/03/2016	Spot Bond	107.67718	15.74376	107.67718	15.70633		69,128,749,560.00	642,000	7,421,000.00	
NBK9B	On 23/03/2016	Spot Bond	100.28219	13.73262	100.28219	13.69890		0.00	0	0.00	
NBK11	On 31/03/2013	Spot Bond	117.77042	86.90179	117.77042	86.67254		942,163,360,000.00	8,000,000	4,000,000.00	
NCLN17	On 24/01/2013	Spot Bond	101.18874	89.51895	101.18874	89.30046		0.00	0	0.00	
NCLN19	On 07/03/2013	Spot Bond	100.66622	81.53123	100.66622	101.48808		0.00	0	0.00	
NCLN43	On 28/08/2014	Spot Bond	100.00000	30.28578	100.00000	30.22832		0.00	0	0.00	
NCLN44	On 17/09/2014	Spot Bond	100.00000	38.25408	100.00000	38.18150		0.00	0	0.00	
NCLN45	On 22/09/2014	Spot Bond	100.00000	28.88153	100.00000	28.82674		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN46	On 20/10/2014	Spot Bond	100.00000	27.38593	100.00000	27.33397				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.88001	19.91657	100.88001	19.86794				0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.53804	100.28628	100.53804	100.01380				0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	100.29682	96.86929	100.29682	96.61566				0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	100.27583	96.60003	100.27583	96.34781				0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	100.27583	96.60003	100.27583	96.34781				0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	100.27583	96.60003	100.27583	96.34781				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	100.26098	23.26700	100.26098	23.21049				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	100.01676	22.68923	100.01676	22.63426				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	99.92572	22.28043	99.92572	22.22649				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.72872	19.54471	100.72872	19.49600				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	78.84167	17.67811	78.84167	17.64997				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	100.68736	14.61992	100.68736	14.58349				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	12.47635	100.00000	12.45274				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.44317	12.86325	101.44317	12.83169				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.58167	13.50944	101.58167	13.47625				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.36186	12.80501	101.36186	12.77361				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN67	On 13/07/2016	Spot Bond	99.92294	12.16527	99.92294	12.13583			0.00	0	0.00
NCLN68	On 30/01/2013	Spot Bond	100.00000	89.57309	100.00000	89.35982			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	74.70107	14.44107	74.70107	14.41902			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.71896	54.93642	100.71896	54.79951			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.42509	42.97842	100.42509	44.13917			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.41859	42.92219	100.41859	44.06349			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	100.13494	19.24416	100.13494	19.15943			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	101.09351	9.30402	101.09351	9.26273			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.28784	2.42521	100.28784	2.41377			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	100.21716	12.31240	100.21716	12.25229			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	100.00000	3.44657	100.00000	3.42070			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	108.64353	19.89827	108.64353	19.85063		1,955,583,540.00	18,000	9,000.00	
NED12A	On 14/12/2012	Spot Bond	100.43443	99.52673	100.43443	99.25877		0.00	0	0.00	
NED12B	On 14/12/2012	Spot Bond	103.93706	103.13421	103.93706	102.84707		0.00	0	0.00	
NED6	On 20/09/2013	Spot Bond	103.85854	58.30961	103.85854	58.17504		0.00	0	0.00	
NED8	On 08/02/2014	Spot Bond	105.20960	45.18143	105.20960	45.07776		1,893,772,800.00	18,000	4,209,000.00	
NED9	On 06/07/2017	Spot Bond	100.00389	8.02651	100.00389	8.00707		0.00	0	0.00	
NEDH1A	On 20/11/2018	Spot Bond	122.15519	13.18512	122.15519	13.15044		109,206,739,860.00	894,000	447,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1B	On 20/11/2018	Spot Bond	109.62449	9.73512	109.62449	9.70952				0.00	0	0.00
NET41	On 16/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403				0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	100.00000	99.99959	100.00000	99.99946				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.87482	16.66498	100.87482	8.70575				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	154.74879	4.38015	154.74879	4.36520				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	110.78287	11.80012	110.78287	11.77189				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	112.47442	9.73169	112.47442	9.70552				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.87478	11.74801	100.87478	11.71933				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.84223	37.94535	100.84223	37.85274				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.77827	83.74863	100.77827	83.55965				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.82862	19.21427	100.82862	19.15385				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	114.30671	9.75764	114.30671	9.73103				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.88848	38.16541	100.88848	38.07223				0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	100.82727	83.81586	100.82727	83.62665				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.85447	19.37877	100.85447	19.31782				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	112.37668	10.11050	112.37668	10.08333				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.94287	38.42420	100.94287	38.33033				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C13	On 22/05/2013	Spot Bond	100.89257	83.90548	100.89257	83.71598			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.90208	19.68162	100.90208	19.61969			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.90209	83.91855	100.90209	83.72900			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.92679	83.99754	100.92679	83.80777			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	101.02443	84.08656	101.02443	83.89643			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	101.11272	84.20786	101.11272	84.01732			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	101.14634	8.69611	101.14634	8.67483			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	101.06357	13.06220	101.06357	13.03025			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	133.37761	54.17620	133.37761	54.00808			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	112.65666	36.75548	112.65666	36.66486		27,623,413,032,000.00		245,200,000	37,700,000.00
NRA018	On 30/11/2018	Spot Bond	127.61916	10.02962	127.61916	10.00246		638,095,800,000.00		5,000,000	7,500,000.00
NRA01U	On 31/03/2013	Spot Bond	100.00000	78.58168	100.00000	78.41797			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	133.90446	10.16238	133.90446	10.13365		8,716,376,919,240.00		65,094,000	5,547,000.00
NRA023	On 31/05/2023	Spot Bond	166.40319	3.83153	166.40319	3.81771			0.00	0	83,285,000.00
NRA028	On 30/11/2028	Spot Bond	132.37089	9.43688	132.37089	9.41058		820,699,518,000.00		6,200,000	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	99.96864	91.19849	99.96864	90.97666			0.00	0	0.00
NTC10	On 18/04/2014	Spot Bond	99.87889	42.04854	99.87889	41.94679			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	99.88231	41.91066	99.88231	41.80923			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC12	On 25/08/2016	Spot Bond	101.83987	10.23978	101.83987	10.21455			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	101.27473	20.39968	101.27473	20.34971			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	101.19990	56.91972	101.19990	56.66696			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.37662	17.36543	101.37662	17.28820			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.86859	100.00000	15.83014			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.92018	100.00000	15.88162			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.95114	100.00000	15.91249			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.69415	100.00000	16.65371			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.51972	100.00000	17.47728			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	22.67952	100.00000	22.62457			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	110.62267	16.13758	110.62267	16.09859		35,443,945,958,680.00	320,404,000	107,802,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	4.59292	100.00000	4.57273			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	109.71000	12.88369	109.71000	12.85757			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	24.23365	100.00000	24.17495			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	5.56613	100.00000	5.55235			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.48296	64.96081	100.48296	64.75491			0.00	0	0.00
PMM04	On 25/01/2013	Spot Bond	98.38076	88.33354	98.38076	88.12373			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM05	On 27/02/2013	Spot Bond	100.00000	86.27310	100.00000	86.08052			0.00	0	0.00
PNP03	On 21/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	60.60002	100.00000	60.46555			0.00	0	0.00
PNP07	On 21/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.42050	31.66995	100.42050	31.59210			0.00	0	0.00
PR2A2B	On 15/12/2012	Spot Bond	103.78737	102.67437	103.78737	102.38971			0.00	0	0.00
PR2A3B	On 15/12/2012	Spot Bond	100.37625	99.22331	100.37625	98.95703			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.37300	65.99146	100.37300	65.82930			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.39251	66.16555	100.39251	66.00293			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.41791	66.39183	100.41791	66.22863			0.00	0	0.00
PR2B1B	On 15/12/2012	Spot Bond	100.38925	99.27196	100.38925	99.00552			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.43155	31.83057	100.43155	31.75232			0.00	0	0.00
PR2B2B	On 15/12/2012	Spot Bond	103.92808	102.89371	103.92808	102.60805			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.42500	66.45568	100.42500	66.29230			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.42441	66.76065	100.42441	66.59653			0.00	0	0.00
PR2C1B	On 15/12/2012	Spot Bond	100.41200	99.35709	100.41200	99.09036			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.45623	32.18956	100.45623	32.11040			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	100.48342	66.97785	100.48342	66.81309			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D1B	On 15/12/2012	Spot Bond	100.47042	99.57600	100.47042	99.30853			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.48350	32.58624	100.48350	32.50608			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.53526	67.44191	100.53526	67.27595			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	101.01119	38.76823	101.01119	38.67347			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	115.36704	42.65595	115.36704	42.47352			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	90.32933	26.71652	90.32933	26.66156			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	36.97373	1.19933	36.97373	1.19822			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	5.50500	123.36048	5.51000	123.32767		130,825,664,400,000.00	764,880,000	4,800,583,000.00	
R158	On 15/09/2015	Spot Bond	122.26482	31.42840	122.26482	31.28847			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	85.50505	13.91181	85.50505	13.88448			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	128.79704	26.19816	128.79704	26.07730			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	81.26980	7.64126	81.26980	7.62688			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	106.08559	64.66647	106.08559	64.51708			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.58000	129.80810	7.59000	129.68166		184,891,501,078,960.00	392,018,612	1,647,942,871.00	
R187P	On 21/12/2026	Spot Bond	34.66514	1.12452	34.66514	1.12354			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	32.55096	1.07237	32.55096	1.07149			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On 31/03/2013	Spot Bond	215.21333	128.30080	215.15787	127.82684		57,677,172,440,000.00	268,000,000	446,050,000.00	
R197	On 07/12/2023	Spot Bond	1.10000	278.21823	1.10000	278.13053		167,008,160,000.00	151,825,600	126,359,730.00	
R201	On 21/12/2014	Spot Bond	5.14000	110.93836	5.14500	110.91298		10,352,165,600,000.00	014,040,000	855,661,000.00	
R202	On 07/12/2033	Spot Bond	1.86000	206.54349	1.86000	206.47414		1,922,004,508,020.00	033,335,757	1,204,797,869.00	
R2023	On 28/02/2023	Spot Bond	7.05500	107.08559	7.10000	106.73122		60,913,252,606,760.00	634,054,232	2,957,402,116.00	
R203	On 15/09/2017	Spot Bond	5.97500	111.20030	5.98500	111.13890		70,364,730,900,000.00	776,524,000	5,554,225,105.00	
R204	On 21/12/2018	Spot Bond	6.21500	112.56337	6.22500	112.49217		85,332,723,736,425.00	730,124,495	5,746,025,034.00	
R2048	On 28/02/2048	Spot Bond	99.20808	10.96938	99.20808	10.94498		661,321,061,280,000.00	666,000,000	2,930,771,000.00	
R205	On 31/03/2014	Spot Bond	100.00000	43.04419	100.00000	42.93992		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.14000	105.45334	5.14000	105.43879		13,498,530,196,600.00	626,173,190	1,007,987,730.00	
R207	On 15/01/2020	Spot Bond	6.51000	107.00387	6.51500	106.95642		106,753,495,997,820.00	398,386,482	6,785,963,404.00	
R208	On 31/03/2021	Spot Bond	6.65000	101.87889	6.67000	101.73396		181,175,264,555,250.00	244,400,685	0,707,306,432.00	
R209	On 31/03/2036	Spot Bond	8.37500	79.52658	8.39000	79.38229		136,276,255,755,500.00	271,791,732	9,815,550,866.00	
R210	On 31/03/2028	Spot Bond	1.45500	161.86767	1.50000	160.88578		1,319,685,000,000.00	907,000,000	470,448,628.00	
R211	On 31/01/2017	Spot Bond	0.10000	112.65203	-0.10000	112.61990		(38,060,000,000.00)	380,600,000	1,177,864,084.00	
R212	On 31/01/2022	Spot Bond	0.95000	131.18113	0.95000	131.14033		294,909,003,500.00	310,430,530	942,230,265.00	
R213	On 28/02/2031	Spot Bond	8.13500	91.18666	8.15500	90.99324		102,272,260,070,000.00	571,882,000	5,083,604,000.00	
R214	On 28/02/2041	Spot Bond	77.73332	9.98882	77.73332	9.97071		111,493,973,349,200.00	298,810,000	7,285,650,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R223C	On 15/03/2013	Spot Bond	98.10852	79.15058	98.10852	78.98254				0.00	0	0.00
R224C	On 15/09/2013	Spot Bond	95.74929	54.71667	95.74929	54.59854				0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	93.40448	37.75823	93.40448	37.67836				0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	91.01110	26.49552	91.01110	26.44067				0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	87.49080	19.24408	87.49080	19.20553				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	85.50505	13.91181	85.50505	13.88448				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	83.47163	10.21188	83.47163	10.19222				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	81.26980	7.64126	81.26980	7.62688				0.00	0	0.00
R322C	On 21/12/2012	Spot Bond	99.35642	96.32897	99.35642	96.07704				0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	96.68315	65.40863	96.68315	65.26783				0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	94.26296	44.84963	94.26296	44.75509				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	91.92899	31.23870	91.92899	31.17421				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	89.76971	22.05918	89.76971	22.01453				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	86.42385	16.14995	86.42385	16.11829				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	84.45562	11.75951	84.45562	11.73689				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	82.31050	8.72305	82.31050	8.70664				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	79.97373	6.60885	79.97373	6.59671				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C	On 21/06/2017	Spot Bond	75.56089	5.45335	75.56089	5.44381			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	73.15412	4.32380	73.15412	4.31644			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	69.91580	3.61292	69.91580	3.60700			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	67.83418	2.93944	67.83418	2.93475			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	65.82731	2.42182	65.82731	2.41806			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	63.84766	2.02427	63.84766	2.02121			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	60.09257	1.90459	60.09257	1.90186			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	58.22853	1.64408	58.22853	1.64178			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	55.42223	1.53457	55.42223	1.53252			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	53.71567	1.35639	53.71567	1.35463			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	52.07678	1.20992	52.07678	1.20839			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	50.50256	1.08862	50.50256	1.08728			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	49.04085	0.98324	49.04085	0.98207			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	47.63992	0.89435	47.63992	0.89330			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	40.84619	1.37246	40.84619	1.37107			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	39.49703	1.30475	39.49703	1.30347			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	38.20719	1.24758	38.20719	1.24639			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	36.97373	1.19933	36.97373	1.19822			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R349C	On 21/06/2026	Spot Bond	35.79392	1.15867	35.79392	1.15763				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	34.66514	1.12452	34.66514	1.12354				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	33.58493	1.09601	33.58493	1.09508				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	32.55096	1.07237	32.55096	1.07149				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.64880	47.91288	100.64880	47.79485				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	99.92574	62.18811	99.92574	62.03756				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	99.90770	13.64630	99.90770	13.61327				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.96576	20.62369	100.96576	20.55876				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.10526	100.00000	2.09600				0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.56581	99.45047	100.56581	99.17798				0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.63344	76.72423	100.63344	76.51009			603,800,640,000.00	6,000,000	3,000,000.00	
RCSC10	On 06/06/2013	Spot Bond	100.61948	76.72688	100.61948	76.51275				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.62865	44.45964	100.62865	44.25876				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	100.22952	22.39946	100.22952	22.34449				0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	77.29993	100.00000	77.19375				0.00	0	0.00
RDFC05	On 06/12/2012	Spot Bond	100.48281	66.55956	100.48281	66.55955				0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES06	On 18/10/2014	Spot Bond	101.67229	29.03025	101.67229	28.95887			0.00	0	0.00
RES07	On 14/02/2013	Spot Bond	5.87500	104.71205	5.87500	104.69538			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.93776	15.66265	100.93776	15.59326			0.00	0	0.00
RES13	On 09/01/2013	Spot Bond	100.29264	91.68630	100.29264	91.45589			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	100.11180	57.23635	100.11180	56.80640			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.00000	14.05410	100.00000	13.94861			0.00	0	1,000,000.00
RES16	On 14/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.68733	37.31921	100.68733	37.22623			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP001	On 28/02/2013	Spot Bond	101.03586	83.18237	101.03586	82.99555			0.00	0	0.00
RP002	On 28/02/2013	Spot Bond	101.10798	83.30340	101.10798	83.11621			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.70350	29.11150	102.70350	29.03927			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	100.28309	14.26101	100.28309	14.23270			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	102.22019	12.47041	102.22019	12.43960			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.97649	15.98134	101.97649	15.94195			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.97649	15.98134	101.97649	15.94195			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	99.90414	61.03628	99.90414	60.76808			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.99069	51.31490	100.99069	51.08740			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP011	On 12/09/2013	Spot Bond	100.58819	67.44623	100.58819	67.14494			1,207,058,280,000.00	12,000,000	6,000,000.00
RP012	On 10/10/2013	Spot Bond	100.00000	54.73118	100.00000	54.32037			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	100.38461	5.30448	100.38461	5.28082			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	100.43152	0.46117	100.43152	0.45911			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.88031	38.34984	100.88031	38.25413			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	34.29577	100.00000	34.22787			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	101.00223	27.82647	101.00223	27.75846			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.96236	5.25000	101.94800			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.60063	100.00000	0.59914			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.07949	100.00000	4.06960			0.00	0	0.00
RPP05U	On 21/01/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	100.00000	23.51283	100.00000	23.42296			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	109.50878	10.25183	109.50878	10.22726			47,745,828,080.00	436,000	5,618,000.00
SA061U	On 14/12/2012	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
SA062U	On 18/01/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	105.69036	8.67971	105.69036	8.66257			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	117.11129	11.89874	117.11129	11.86848			153,181,567,320.00	1,308,000	30,354,000.00

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	100.96377	10.76223	100.96377	10.73593			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	109.76738	10.09294	109.76738	10.06871		6,765,402,698,920.00	61,634,000	15,817,000.00	
SBK15	On 23/01/2022	Spot Bond	101.55586	7.80590	101.55586	7.78673		0.00	0	0.00	
SBK16	On 15/03/2023	Spot Bond	100.47716	7.01327	100.47716	6.99602		0.00	0	10,000,000.00	
SBK17	On 31/07/2024	Spot Bond	101.44951	9.34732	101.44951	9.31809		0.00	0	0.00	
SBK18	On 24/10/2020	Spot Bond	100.00000	14.98413	100.00000	14.87166		0.00	0	2,100,000.00	
SBK19	On 24/10/2019	Spot Bond	100.00000	15.04598	100.00000	14.93304		0.00	0	3,000,000.00	
SBK7	On 24/05/2015	Spot Bond	110.28697	19.49134	110.28697	19.44410		26,027,724,920.00	236,000	17,118,000.00	
SBK8	On 10/04/2013	Spot Bond	101.21158	77.46446	101.21158	77.30495		1,821,808,440.00	18,000	2,709,000.00	
SBK9	On 10/04/2018	Spot Bond	101.86258	10.53224	101.86258	10.50845		118,364,317,960.00	1,162,000	7,481,000.00	
SBK11	On 09/04/2014	Spot Bond	127.67688	37.37105	127.67688	37.25918		0.00	0	1,000,000.00	
SBN18	On 14/09/2013	Spot Bond	159.66556	42.35705	159.66556	42.21995		0.00	0	0.00	
SBN20	On 31/03/2013	Spot Bond	152.98792	68.68539	152.98792	68.49113		0.00	0	0.00	
SBN27	On 15/09/2015	Spot Bond	117.95662	20.94032	117.95662	20.88676		0.00	0	0.00	
SBN29	On 15/09/2015	Spot Bond	118.36117	20.85550	118.36117	20.80202		0.00	0	0.00	
SBN31	On 15/09/2015	Spot Bond	118.56412	20.81318	118.56412	20.75973		0.00	0	0.00	
SBN32	On 19/03/2013	Spot Bond	143.82678	72.76771	143.82678	72.56375		0.00	0	0.00	
SBN33	On 15/09/2017	Spot Bond	103.68838	11.34700	103.68838	11.32083		0.00	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	118.14423	20.90091	118.14423	20.84739			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	118.24540	20.87972	118.24540	20.82621			0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	211.65251	62.08416	211.65251	61.86818			0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	78.58168	100.00000	78.41797			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.42831	9.47580	100.42831	9.45250			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.21990	38.30294	99.21990	38.20876			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.36654	32.93866	100.36654	32.85773			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	100.15186	11.85839	100.15186	11.82962			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	100.16711	64.22333	100.16711	64.06752			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	58.43057	100.00000	58.28901			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	107.02647	11.46549	107.02647	11.43837			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	101.09831	39.28876	101.09831	39.19265			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	101.18390	12.46863	101.18390	12.43810		404,735,600,000.00	4,000,000	2,000,000.00	
SBS16	On 22/09/2018	Spot Bond	100.29283	8.55870	100.29283	8.53769			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.11584	100.00000	1.11337			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	100.30374	8.83463	100.30374	8.81294			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	112.35030	13.65470	112.35030	13.62147			0.00	0	3,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond	107.31305	9.86794	107.31305	9.84456			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	101.14300	7.71117	101.14300	7.68686			0.00	0	0.00
SBS22	On 23/05/2015	Spot Bond	100.81390	19.14008	100.81390	19.09337			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	100.85958	8.96881	100.85958	8.94060			0.00	0	0.00
SBS24	On 23/05/2019	Spot Bond	100.88565	7.22946	100.88565	7.21181			0.00	0	1,500,000.00
SBS25	On 24/05/2019	Spot Bond	107.86744	8.68049	107.86744	8.66577			0.00	0	2,700,000.00
SBS3	On 25/05/2026	Spot Bond	100.17939	8.41030	100.17939	8.39145			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	102.91713	8.82323	102.91713	8.80302		43,636,863,120.00		424,000	212,000.00
SBS7	On 26/03/2013	Spot Bond	102.48454	80.77985	102.48454	80.60656			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	118.34171	17.43062	118.34171	17.38665		49,703,518,200.00		420,000	2,510,000.00
SBSI10	On 03/07/2013	Spot Bond	120.99445	71.96098	120.99445	71.75572			0.00	0	3,000,000.00
SBSI11	On 07/12/2023	Spot Bond	265.12288	2.07451	265.12288	2.06496			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	119.59470	4.90547	119.59470	4.89299			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	112.58000	11.33948	112.58000	11.30862			0.00	0	0.00
SCM220	On 20/01/2013	Spot Bond	100.00000	98.87573	100.00000	98.63457			0.00	0	0.00
SCM221	On 17/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	2.76007	100.00000	2.75331			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.23403	82.63494	0.23349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI05	On 31/01/2017	Spot Bond	100.00000	7.36129	100.00000	7.30396				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.76848	6.50000	100.75662				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.49004	9.71337	100.49004	9.68947				0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	100.22255	64.50955	100.22255	64.35124				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	100.24006	18.01999	100.24006	17.97576				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.37865	10.88320	100.37865	10.85646				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	104.63904	10.92500	104.63904	10.90715				0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	104.53403	62.70051	104.53403	62.55739			40,977,339,760.00		392,000	196,000.00
SLI2	On 15/08/2016	Spot Bond	110.17225	15.06225	110.17225	15.02637			1,846,486,910,000.00		16,760,000	8,380,000.00
SMF1	On 27/06/2013	Spot Bond	104.99511	70.00317	104.99511	69.84193				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	102.86503	11.45572	102.86503	11.42948			3,847,152,122,000.00		37,400,000	18,700,000.00
SPDA1	On 21/08/2014	Spot Bond	101.14731	26.58819	101.14731	26.52312				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.91285	10.01006	100.91285	9.98561				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	101.15213	14.67409	101.15213	14.63818				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	100.91985	8.08327	100.91985	8.06353				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	110.58806	16.84179	110.58806	16.80132			148,409,176,520.00		1,342,000	671,000.00
SSA02	On 20/04/2015	Spot Bond	99.95086	22.08396	99.95086	22.01504				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN001	On 01/03/2017	Spot Bond	100.74418	9.25016	100.74418	9.22710			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	100.29998	11.06740	100.29998	11.04022			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.49647	10.29009	101.49647	10.25755			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	89.26946	8.87929	89.26946	8.86131			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	88.92846	8.91263	88.92846	8.89464			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	107.77651	25.00983	107.77651	24.96792			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	97.48656	10.49699	97.48656	10.47436			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	100.44496	9.56892	100.44496	9.53860			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	104.60347	11.22873	104.60347	11.20265			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	119.58561	20.60243	119.58561	20.54916			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	101.19280	3.25580	101.19280	3.24211			0.00	0	0.00
SYN867	On 19/01/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SYN869	On 19/01/2013	Spot Bond	100.00000	89.46078	100.00000	89.24205			0.00	0	0.00
SYN870	On 20/01/2013	Spot Bond	100.00000	89.24205	100.00000	89.02439			0.00	0	0.00
SYN872	On 13/02/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
SYN873	On 14/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN874	On 16/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
SYN875	On 16/02/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN876	On 20/02/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
SYN878	On 21/02/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SYN880	On 23/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
SYN881	On 23/02/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
SYN882	On 27/02/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SYN887	On 17/02/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	60.79475	100.00000	60.65983			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	60.79475	100.00000	60.65983			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	56.49694	100.00000	56.37156			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	56.37156	100.00000	56.24645			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	56.24645	100.00000	56.12163			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	60.79475	100.00000	60.65983			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	60.79475	100.00000	60.65983			0.00	0	0.00
SYN947	On 18/12/2012	Spot Bond	99.03221	97.10196	99.03221	96.84681			0.00	0	0.00
SYN950	On 15/01/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
SYN951	On 21/01/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SYN953	On 05/02/2013	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
SYN954	On 21/01/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SYN955	On 12/02/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
SYN956	On 14/02/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN957	On 18/02/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
SYN958	On 18/02/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
SYN959	On 19/02/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
SYN960	On 28/01/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057			0.00	0	0.00
SYN961	On 22/02/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
SYN962	On 19/12/2012	Spot Bond	100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
SYN963	On 25/02/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
SYN964	On 26/02/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
SYN965	On 01/03/2013	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	117.60842	19.25666	117.60842	19.20779			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	104.75139	10.05787	104.75139	10.03461			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	39.06378	100.00000	38.97780			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	34.32165	100.00000	34.06404			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	102.75446	41.13429	102.75446	41.04018			0.00	0	0.00
TFS100	On 22/01/2013	Spot Bond	98.53867	88.95327	98.53867	88.74017			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS101	On 06/02/2013	Spot Bond	98.31078	85.88850	98.31078	85.69027				0.00	0	0.00
TFS102	On 14/12/2012	Spot Bond	99.10758	98.13476	99.10758	97.87396				0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	97.81910	79.36775	97.81910	79.19929				0.00	0	0.00
TFS104	On 29/01/2013	Spot Bond	100.00000	66.66696	100.00000	66.66696				0.00	0	0.00
TFS73	On 11/02/2013	Spot Bond	100.94335	85.78552	100.94335	85.58536				0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	99.98492	92.41684	99.98492	92.18868				0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	99.89383	91.07308	99.89383	90.85170				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	101.19250	15.14782	101.19250	15.11072				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	107.95127	14.95033	107.95127	14.91531				0.00	0	0.00
TFS88	On 08/02/2013	Spot Bond	100.00000	85.28037	100.00000	85.08159				0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.57712	81.64369	100.57712	81.46302				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.87887	38.53030	100.87887	38.45341				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.92142	56.18731	100.92142	56.01048				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.62026	6.40327	101.62026	6.38299				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.66672	6.59960	101.66672	6.57870				0.00	0	0.00
TH10A3	On 18/10/2038	Spot Bond	102.00557	10.55037	102.00557	10.52676				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.00000	2.94961	100.00000	2.92135				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A5	On 18/07/2017	Spot Bond	100.00000	2.94961	100.00000	2.92135			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.00000	2.94961	100.00000	2.92135			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	4.41939	100.00000	4.41938			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.76658	7.02113	101.76658	6.99888			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.00000	2.94961	100.00000	2.92135			0.00	0	50,000,000.00
TH10C1	On 18/10/2038	Spot Bond	101.98019	7.92028	101.98019	7.89513			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	100.00000	2.94961	100.00000	2.92135			0.00	0	28,000,000.00
TH10D1	On 18/10/2038	Spot Bond	102.86169	11.59508	102.86169	11.55799			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	100.00000	2.94961	100.00000	2.92135			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.66078	10.85593	101.66078	10.82924			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.48088	6.49051	101.48088	6.47457			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.58542	6.98551	101.58542	6.96835			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.94334	7.05146	105.94334	7.03348			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.79445	7.97282	101.79445	7.95319			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.88733	8.41047	101.88733	8.38975			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.87096	13.00651	102.87096	12.97419			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A1	On 18/07/2016	Spot Bond	101.59334	10.55500	101.59334	101.59334	10.52906			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.62589	12.73353	101.62589	101.62589	12.70223			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	101.64915	10.80408	101.64915	101.64915	10.77751			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.62589	7.14996	101.62589	101.62589	7.13238			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.64915	7.25977	101.64915	101.64915	7.24192			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.66078	7.31464	101.66078	101.66078	7.29666			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.61194	10.63805	101.61194	101.61194	10.61190			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.64915	10.80408	101.64915	101.64915	10.77751			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.77704	11.37408	101.77704	101.77704	11.34608			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.77704	7.86290	101.77704	101.77704	7.84354			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.77704	11.37408	101.77704	101.77704	11.34608			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.96303	12.20123	101.96303	101.96303	12.17115			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	102.00952	8.95606	102.00952	102.00952	8.93397			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.95141	12.14960	101.95141	101.95141	12.11966			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.88090	16.25174	102.88090	102.88090	16.21137			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.93896	13.28493	102.93896	102.93896	13.25190			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.91574	16.40447	102.91574	102.91574	16.36370			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL13	On 31/12/2013	Spot Bond	100.16956	43.56016	100.16956	43.45448			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	115.34604	21.52034	115.34604	21.46656			0.00	0	2,700,000.00
TL20	On 22/02/2020	Spot Bond	98.42479	11.14337	98.42479	11.12254			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	113.10271	9.75702	113.10271	9.73288		235,712,381,391,760.00	084,056,000	1,010,528,000.00	
TN20	On 17/09/2020	Spot Bond	114.87864	11.27665	114.87864	11.24841		79,210,890,095,520.00	689,518,000	339,807,000.00	
TN23	On 06/11/2023	Spot Bond	120.75839	9.70014	120.75839	9.67485		28,116,417,460,480.00	232,832,000	85,716,000.00	
TN25	On 19/08/2025	Spot Bond	105.49834	11.60212	105.49834	11.57545		47,794,756,956,920.00	453,038,000	190,219,000.00	
TN27	On 14/11/2027	Spot Bond	103.04013	9.10613	103.04013	9.08525		2,258,433,569,340.00	21,918,000	9,959,000.00	
TORQ1	On 15/04/2022	Spot Bond	100.87844	6.95722	100.87844	6.92641			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	100.89915	7.11971	100.89915	7.08817			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	100.92536	7.32545	100.92536	7.29299			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	100.92812	7.34709	100.92812	7.31454			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	101.05768	8.36343	101.05768	8.32633			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	101.32571	14.19099	101.32571	14.12791			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	100.00000	28.13540	100.00000	27.90954			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	100.00000	14.57109	100.00000	14.45412			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	100.00000	12.48642	100.00000	12.38618			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.18757	10.00000	100.16075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR31	On 31/12/2099	Spot Bond		9.75000	100.18290	9.75000	100.15674			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.18238	100.00000	10.15612			0.00	0	0.00
TSP116	On 09/02/2013	Spot Bond		100.00000	85.08159	100.00000	84.88372			0.00	0	0.00
TSP117	On 23/02/2013	Spot Bond		100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
TSP125	On 23/08/2013	Spot Bond		100.00000	61.14943	100.00000	61.03342			0.00	0	0.00
TSP128	On 07/02/2013	Spot Bond		100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond		97.58601	80.60466	97.58601	80.43133			0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond		96.66726	71.97779	96.66726	71.84084			0.00	0	0.00
TSP133	On 03/01/2013	Spot Bond		98.71758	93.19456	98.71758	92.96025			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond		99.76004	68.18536	99.76004	68.05622			0.00	0	0.00
TSP135	On 07/02/2013	Spot Bond		98.31631	85.68958	98.31631	85.49225			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond		100.00000	67.71800	100.00000	67.59259			0.00	0	100,000,000.00
UG21	On 02/03/2021	Spot Bond		114.88602	11.90004	114.88602	11.87023			13,556,550,360.00	118,000	59,000.00
UTR041	On 19/04/2014	Spot Bond		99.85679	42.12121	99.85679	42.01930			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		99.84614	14.01995	99.84614	13.98604			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		100.02475	23.71787	100.02475	23.66040			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		107.51485	13.15965	107.51485	13.12842			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A5	On 07/11/2013	Spot Bond	100.00000	58.75137	100.00000	58.60904			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	58.98754	100.00000	58.84464			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	59.06627	100.00000	58.92318			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	101.12514	20.34791	101.12514	20.28376			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	101.16690	12.76836	101.16690	12.72808			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	101.16870	9.51923	101.16870	9.48921			0.00	0	0.00
VOD002	On 28/02/2013	Spot Bond	100.00000	86.09682	100.00000	85.90507			0.00	0	0.00
VOD006	On 28/02/2013	Spot Bond	100.00000	85.69434	100.00000	85.50349			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	142.66000	8.68724	142.66000	8.66616			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	125.92352	13.12337	125.92352	13.08801		23,456,025,917,440.00	186,272,000	94,136,000.00	
WS05	On 01/08/2018	Spot Bond	235.74310	6.87603	235.74310	6.84505		14,144,586,000,000.00	60,000,000	38,377,000.00	
WSP1	On 28/05/2015	Spot Bond	110.71509	18.68503	110.71509	18.63960		3,144,308,556,000.00	28,400,000	14,200,000.00	
WSP2	On 28/05/2017	Spot Bond	112.63018	9.85861	112.63018	9.83431		18,246,089,160,000.00	162,000,000	121,000,000.00	
WSP3	On 28/05/2019	Spot Bond	114.13989	8.33009	114.13989	8.30933		0.00	0	0.00	
WSP4	On 28/05/2020	Spot Bond	112.54320	8.29264	112.54320	8.27221		0.00	0	0.00	
WSP5	On 28/05/2021	Spot Bond	112.28516	8.24313	112.28516	8.22286		1,803,299,669,600.00	16,060,000	17,030,000.00	
Z006	On 31/08/2013	Spot Bond	95.75673	56.51754	95.75673	56.39552		0.00	0	0.00	
Z009	On 30/11/2013	Spot Bond	94.53097	46.80190	94.53097	46.70247		0.00	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	86.34739	15.86185	86.34739	15.83094				0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	92.99863	36.68206	92.99863	36.60518				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	91.84060	30.63702	91.84060	30.57416				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	85.12782	13.10408	85.12782	13.07857				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.00797	22.94676	90.00797	22.89970				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	86.33473	15.83454	86.33473	15.80369				0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	64.79116	2.18554	64.79116	2.18215				0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	7.51415	100.00000	7.49989				0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03026	100.00000	0.03020				0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	7.51415	100.00000	7.49989				0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	20.13352	100.00000	20.09532				0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	20.59760	100.00000	20.55852				0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	19.30969	100.00000	19.27306				0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	19.30969	100.00000	19.27306				0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	18.30976	100.00000	18.27502				0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	18.30976	100.00000	18.27502				0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	17.32867	100.00000	17.29579				0.00	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	17.32867	100.00000	17.29579			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	16.30698	100.00000	16.27604			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	16.30698	100.00000	16.27604			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	15.37470	100.00000	15.34553			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	15.37470	100.00000	15.34553			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	14.46822	100.00000	14.44077			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	14.46822	100.00000	14.44077			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	13.69297	100.00000	13.66699			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	12.95926	100.00000	12.93467			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	9.69159	100.00000	9.67320			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	9.15488	100.00000	9.13751			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	8.61511	100.00000	8.59877			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	8.61511	100.00000	8.59877			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	8.15349	100.00000	8.13802			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	7.70196	100.00000	7.68735			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	7.24786	100.00000	7.23411			0.00	0	0.00
<b>Total for j-Bonds :</b>									<b>1,823,250,823,527,440.00</b>	<b>388,517,815</b>	<b>107 184 971 095.00</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>23,251,019,219,320.00</b>	<b>188,592,943</b>	<b>07 186 634 776.00</b>
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