



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 05/03/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
<b>Derivatives</b>													
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05600	9.05600	9.10450	9.10450		12.19	87,861,312.00	9,702	351,487.00		
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	0.00850	0.00001	0.01710	0.00002	0.009	27.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	1,944.00850	1.94401	1,895.51710	1.89552	1,944.009	27.08	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Call	0.07970	0.00008	0.16220	0.00016	0.080	19.99	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.20	Put	1,144.07970	1.14408	1,095.66220	1.09566	1,144.080	19.99	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Call	0.02520	0.00003	0.05260	0.00005	0.025	23.14	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.55	Put	1,494.02520	1.49403	1,445.55260	1.44555	1,494.025	23.14	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Call	0.01210	0.00001	0.02560	0.00003	0.012	25.83	0.00	0	250.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.85	Put	1,794.01210	1.79401	1,745.52560	1.74553	1,794.012	25.83	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Call	4.51980	0.00452	8.45590	0.00846	4.520	16.05	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.55	Put	498.51980	0.49852	453.95590	0.45396	498.520	16.05	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Call	3.15790	0.00316	6.09070	0.00609	3.158	16.26	0.00	0	200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.60	Put	547.15790	0.54716	501.59070	0.50159	547.158	16.26	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Call	0.18410	0.00018	0.36640	0.00037	0.184	18.19	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	10.00	Put	944.18410	0.94418	895.86640	0.89587	944.184	18.19	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Call	10.89550	0.01090	18.32930	0.01833	10.895	15.11	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.41	Put	364.89550	0.36490	323.82930	0.32383	364.896	15.11	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	
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Call	8.61070	0.00861	14.69300	0.01469	8.611	15.44	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.45	Put	402.61070	0.40261	360.19300	0.36019	402.611	15.44	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Call	6.42930	0.00643	11.14230	0.01114	6.429	15.84	0.00	0	6,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.50	Put	450.42930	0.45043	406.64230	0.40664	450.429	15.84	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Call	20.88340	0.02088	33.47290	0.03347	20.883	14.22	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.30	Put	264.88340	0.26488	228.97290	0.22897	264.883	14.22	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Call	18.55450	0.01855	30.03290	0.03003	18.555	14.38	0.00	0	2,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.32	Put	282.55450	0.28255	245.53290	0.24553	282.555	14.38	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Call	15.53580	0.01554	25.49720	0.02550	15.536	14.63	0.00	0	6,200.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.35	Put	309.53580	0.30954	270.99720	0.27100	309.536	14.63	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Call	65.88280	0.06588	93.80800	0.09381	65.883	12.60	0.00	0	9,820.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.10	Put	109.88280	0.10988	89.30800	0.08931	109.883	12.60	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Call	37.49560	0.03750	56.87910	0.05688	37.496	13.41	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.20	Put	181.49560	0.18150	152.37910	0.15238	181.496	13.41	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Call	28.02920	0.02803	43.75960	0.04376	28.029	13.81	0.00	0	5,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.25	Put	222.02920	0.22203	189.25960	0.18926	222.029	13.81	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Call	115.12310	0.11512	153.92000	0.15392	115.123	12.38	0.00	0	21,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.00	Put	59.12310	0.05912	49.42000	0.04942	59.123	12.38	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Call	102.97420	0.10297	140.59050	0.14059	102.974	12.31	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.02	Put	66.97420	0.06697	56.09050	0.05609	66.974	12.31	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Call	86.13320	0.08613	121.79160	0.12179	86.133	12.19	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	9.05	Put	80.13320	0.08013	67.29160	0.06729	80.133	12.19	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Call	269.61900	0.26962	315.46450	0.31546	269.619	13.15	0.00	0	1,500.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.80	Put	13.61900	0.01362	10.96450	0.01096	13.619	13.15	0.00	0	100.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Call	226.39960	0.22640	271.15670	0.27116	226.400	12.96	0.00	0	1,700.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.85	Put	20.39960	0.02040	16.65670	0.01666	20.400	12.96	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Call	185.82170	0.18582	229.10280	0.22910	185.822	12.77	0.00	0	1,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.90	Put	29.82170	0.02982	24.60280	0.02460	29.822	12.77	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Call	361.65940		0.36166	408.86260	0.40886	361.659	13.54	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.70	Put	5.65940		0.00566	4.36260	0.00436	5.659	13.54	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Call	314.88000		0.31488	361.51580	0.36152	314.880	13.35	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.75	Put	8.88000		0.00888	7.01580	0.00702	8.880	13.35	0.00	0	6,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Call	296.56620		0.29657	342.91640	0.34292	296.566	13.27	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.77	Put	10.56620		0.01057	8.41640	0.00842	10.566	13.27	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Call	556.97780		0.55698	605.49880	0.60550	556.978	14.79	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.50	Put	0.97780		0.00098	0.99880	0.00100	0.978	14.79	0.00	0	4,376.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Call	458.15490		0.45815	506.39150	0.50639	458.155	13.92	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.60	Put	2.15490		0.00215	1.89150	0.00189	2.155	13.92	0.00	0	15,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Call	409.52840		0.40953	457.13610	0.45714	409.528	13.73	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.65	Put	3.52840		0.00353	2.63610	0.00264	3.528	13.73	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Call	956.05530		0.95606	1,004.60430	1.00460	956.055	18.48	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.10	Put	0.05530		0.00006	0.10430	0.00010	0.055	18.48	0.00	0	180.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Call	756.20810		0.75621	804.80360	0.80480	756.208	16.52	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.30	Put	0.20810		0.00021	0.30360	0.00030	0.208	16.52	0.00	0	7,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Call	656.44810		0.65645	705.04300	0.70504	656.448	15.65	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.40	Put	0.44810		0.00045	0.54300	0.00054	0.448	15.65	0.00	0	3,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Call	1,156.02610		1.15603	1,204.53990	1.20454	1,156.026	21.11	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.90	Put	0.02610		0.00003	0.03990	0.00004	0.026	21.11	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Call	1,106.03120		1.10603	1,154.55040	1.15455	1,106.031	20.45	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.95	Put	0.03120		0.00003	0.05040	0.00005	0.031	20.45	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Call	1,056.03750		1.05604	1,104.56390	1.10456	1,056.038	19.79	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	8.00	Put	0.03750		0.00004	0.06390	0.00006	0.038	19.79	0.00	0	10,000.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Call	1,906.00040		1.90600	1,954.50340	1.95450	1,906.000	28.17	0.00	0	0.00
\$ / R	On 18/03/2013	Foreign Exchange Future	7.15	Put	0.00040		0.00000	0.00340	0.00000	0.000	28.17	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future			9.16390		9.16390	9.21340	9.21340		13.11	68,463,496.90	7,471	82,571.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	21.04370		0.02104	24.61800	0.02462	21.044	20.69	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
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,857.14370		1.85714	1,811.21800	1.81122	1,857.144	20.69		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	68.59150		0.06859	78.31530	0.07832	68.591	16.52		0.00	0	5,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	904.69150		0.90469	864.91530	0.86492	904.691	16.52		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	48.92070		0.04892	56.25270	0.05625	48.921	17.56		0.00	0	201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	1,135.02070		1.13502	1,092.85270	1.09285	1,135.021	17.56		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	24.40980		0.02441	28.47090	0.02847	24.410	20.06		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,710.50980		1.71051	1,665.07090	1.66507	1,710.510	20.06		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	171.76180		0.17176	192.83580	0.19284	171.762	14.06		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	407.86180		0.40786	379.43580	0.37944	407.862	14.06		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	106.34760		0.10635	120.44720	0.12045	106.348	15.24		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	642.44760		0.64245	607.04720	0.60705	642.448	15.24		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	85.01440		0.08501	96.70260	0.09670	85.014	15.88		0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	771.11440		0.77111	733.30260	0.73330	771.114	15.88		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	209.17100		0.20917	233.52630	0.23353	209.171	13.60		0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	325.27100		0.32527	300.12630	0.30013	325.271	13.60		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	202.41150		0.20241	226.19670	0.22620	202.412	13.68		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	338.51150		0.33851	312.79670	0.31280	338.512	13.68		0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	186.45090		0.18645	208.85310	0.20885	186.451	13.87		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	372.55090		0.37255	345.45310	0.34545	372.551	13.87		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	246.42780		0.24643	274.53570	0.27454	246.428	13.22		0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	262.52780		0.26253	241.13570	0.24114	262.528	13.22		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	238.49730		0.23850	265.20250	0.26520	238.497	13.30		0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	274.59730		0.27460	251.80250	0.25180	274.597	13.30		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	219.73110		0.21973	244.95410	0.24495	219.731	13.49		0.00	0	201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	305.83110		0.30583	281.55410	0.28155	305.831	13.49		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	426.73200		0.42673	465.80500	0.46581	426.732	12.57		0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	112.83200		0.11283	102.40500	0.10241	112.832	12.57		0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	335.24840		0.33525	370.07230	0.37007	335.248	12.84		0.00	0	2,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	171.34840	0.17135	156.67230	0.15667	171.348	12.84	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	282.63560	0.28264	314.40800	0.31441	282.636	13.02	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	218.73560	0.21874	201.00800	0.20101	218.736	13.02	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	503.26690	0.50327	545.51240	0.54551	503.267	12.37	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	79.36690	0.07937	72.11240	0.07211	79.367	12.37	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	495.98930	0.49599	537.56270	0.53756	495.989	12.39	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	82.08930	0.08209	74.16270	0.07416	82.089	12.39	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	488.77580	0.48878	530.10850	0.53011	488.776	12.41	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	84.87580	0.08488	76.70850	0.07671	84.876	12.41	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	615.00710	0.61501	661.32330	0.66132	615.007	12.44	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	51.10710	0.05111	47.92330	0.04792	51.107	12.44	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	549.03140	0.54903	594.15370	0.59415	549.031	12.33	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	65.13140	0.06513	60.75370	0.06075	65.131	12.33	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	532.98950	0.53299	577.76570	0.57777	532.989	12.30	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	69.08950	0.06909	64.36570	0.06437	69.089	12.30	0.00	0	20,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	1,964.59020	1.96459	2,014.10420	2.01410	1,964.590	16.80	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.69020	0.00069	0.70420	0.00070	0.690	16.80	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	701.05830	0.70106	748.52830	0.74853	701.058	12.57	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	37.15830	0.03716	35.12830	0.03513	37.158	12.57	0.00	0	1,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.27870	9.27870	9.32860	9.32860		13.97	278,361.00	30	34,822.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	154.61170	0.15461	167.09320	0.16709	154.612	16.97	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,075.91170	1.07591	1,038.49320	1.03849	1,075.912	16.97	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	81.17530	0.08118	87.90690	0.08791	81.175	19.47	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,802.47530	1.80248	1,759.30690	1.75931	1,802.475	19.47	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	256.92880	0.25693	276.90780	0.27691	256.929	15.23	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	638.22880	0.63823	608.30780	0.60831	638.229	15.23	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	213.34950	0.21335	230.15430	0.23015	213.350	15.84	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	784.64950	0.78465	751.55430	0.75155	784.649	15.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	203.43160		0.20343	219.53340	0.21953	203.432	16.00	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	824.73160		0.82473	790.93340	0.79093	824.732	16.00	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	335.19670		0.33520	360.00230	0.36000	335.197	14.43	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	456.49670		0.45650	431.40230	0.43140	456.497	14.43	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	262.16220		0.26216	282.48580	0.28249	262.162	15.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	623.46220		0.62346	593.88580	0.59389	623.462	15.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	259.53050		0.25953	279.67990	0.27968	259.530	15.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	630.83050		0.63083	601.07990	0.60108	630.831	15.20	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	667.07680		0.66708	709.10880	0.70911	667.077	12.91	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	138.37680		0.13838	130.50880	0.13051	138.377	12.91	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	371.89490		0.37189	398.75400	0.39875	371.895	14.13	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	393.19490		0.39319	370.15400	0.37015	393.195	14.13	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	353.04440		0.35304	378.86240	0.37886	353.044	14.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	424.34440		0.42434	400.26240	0.40026	424.344	14.28	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	1,985.25880		1.98526	2,035.10230	2.03510	1,985.259	15.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	6.55880		0.00656	6.50230	0.00650	6.559	15.81	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	860.03760		0.86004	905.51420	0.90551	860.038	13.00	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	81.33760		0.08134	76.91420	0.07691	81.338	13.00	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.38560		9.38560	9.43630	9.43630		14.69	328,496.00	35	12,667.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	155.89790		0.15590	167.32510	0.16733	155.898	19.01	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,770.29790		1.77030	1,731.02510	1.73103	1,770.298	19.01	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	560.83830		0.56084	593.18180	0.59318	560.838	14.17	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	375.23830		0.37524	356.88180	0.35688	375.238	14.17	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	379.71510		0.37972	403.89670	0.40390	379.715	15.47	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	684.11510		0.68412	657.59670	0.65760	684.115	15.47	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	248.72000		0.24872	265.72560	0.26573	248.720	17.06	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,133.12000		1.13312	1,099.42560	1.09943	1,133.120	17.06	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	671.62660		0.67163	709.32340	0.70932	671.627	13.59	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	263.92660		0.26393	250.92340	0.25092	263.927	13.59	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	659.70450		0.65970	695.66550	0.69567	659.704	13.64	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	274.10450		0.27410	259.36550	0.25937	274.105	13.64	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	644.94630		0.64495	680.39230	0.68039	644.946	13.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	287.24630		0.28725	271.99230	0.27199	287.246	13.72	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	817.51100		0.81751	860.30530	0.86031	817.511	13.40	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	181.91100		0.18191	174.00530	0.17401	181.911	13.40	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	718.22810		0.71823	758.86550	0.75887	718.228	13.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	232.62810		0.23263	222.56550	0.22257	232.628	13.49	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	700.66030		0.70066	740.87360	0.74087	700.660	13.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	242.96030		0.24296	232.47360	0.23247	242.960	13.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	2,002.95190		2.00295	2,054.27870	2.05428	2,002.952	15.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	17.35190		0.01735	17.97870	0.01798	17.352	15.28	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,435.63250		1.43563	1,486.26230	1.48626	1,435.633	14.08	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	50.03250		0.05003	49.96230	0.04996	50.033	14.08	0.00	0	100.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.62380		9.62380	9.66620	9.66620		15.69	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,355.98270		1.35598	1,400.80320	1.40080	1,355.983	14.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	282.18270		0.28218	284.60320	0.28460	282.183	14.34	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	811.63300		0.81163	838.37330	0.83837	811.633	15.69	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	787.83300		0.78783	772.17330	0.77217	787.833	15.69	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,780.56220		1.78056	1,826.80030	1.82680	1,780.562	14.64	0.00	0	200.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	156.76220		0.15676	160.60030	0.16060	156.762	14.64	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,429.11450		1.42911	1,474.33670	1.47434	1,429.115	14.39	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	255.31450		0.25531	258.13670	0.25814	255.315	14.39	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,392.30950		1.39231	1,437.34110	1.43734	1,392.310	14.37	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	268.50950		0.26851	271.14110	0.27114	268.510	14.37	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.42500		10.42500	10.41970	10.41970		17.32	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,753.87840		1.75388	1,762.51550	1.76252	1,753.878	15.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	478.87840		0.47888	492.81550	0.49282	478.878	15.25	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,723.58200		1.72358	1,731.73730	1.73174	1,723.582	15.28	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	498.58200		0.49858	512.03730	0.51204	498.582	15.28	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,693.73820		1.69374	1,701.39420	1.70139	1,693.738	15.32	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	518.73820		0.51874	531.69420	0.53169	518.738	15.32	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future			9.05600		9.05600	9.10450	9.10450		12.19	0.00	0	1,352.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Call	37,115.81150		0.37116	41,845.35100	0.41845	37,115.811	13.58	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.69	Put	515.81150		0.00516	395.35100	0.00395	515.812	13.58	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Call	32,412.94300		0.32413	37,089.44410	0.37089	32,412.943	13.38	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.74	Put	812.94300		0.00813	639.44410	0.00639	812.943	13.38	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Call	31,488.00460		0.31488	36,151.58030	0.36152	31,488.005	13.35	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.75	Put	888.00460		0.00888	701.58030	0.00702	888.005	13.35	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Call	30,569.08250		0.30569	35,218.85070	0.35219	30,569.083	13.31	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	8.76	Put	969.08250		0.00969	768.85070	0.00769	969.083	13.31	0.00	0	0.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Call	10,297.42190		0.10297	14,059.05090	0.14059	10,297.422	12.31	0.00	0	97.00
\$ / R MAXI	On 18/03/2013	Foreign Exchange Future	9.02	Put	6,697.42190		0.06697	5,609.05090	0.05609	6,697.422	12.31	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.16390		9.16390	9.21340	9.21340		13.11	0.00	0	5.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	49,598.92820		0.49599	53,756.26700	0.53756	49,598.928	12.39	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	8,208.92820		0.08209	7,416.26700	0.07416	8,208.928	12.39	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	48,877.57570		0.48878	53,010.85430	0.53011	48,877.576	12.41	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	8,487.57570		0.08488	7,670.85430	0.07671	8,487.576	12.41	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	50,326.68810		0.50327	54,551.24300	0.54551	50,326.688	12.37	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	7,936.68810		0.07937	7,211.24300	0.07211	7,936.688	12.37	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.27870		9.27870	9.32860	9.32860		13.97	0.00	0	2.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	56,952.45790		0.56952	60,562.41300	0.60562	56,952.458	13.13	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	19,082.45790		0.19082	17,702.41300	0.17702	19,082.458	13.13	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	56,362.46660		0.56362	59,951.71360	0.59952	56,362.467	13.16	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	19,492.46660		0.19492	18,091.71360	0.18092	19,492.467	13.16	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	57,547.45520		0.57547	61,178.06490	0.61178	57,547.455	13.11		0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	18,677.45520		0.18677	17,318.06490	0.17318	18,677.455	13.11		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future				13.71900	13.71900	13.71680	13.71680		10.28		98,324,073.00	7,167	8,947.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Call	399.54320		0.39954	393.39070	0.39339	399.543	12.92		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.34	Put	20.54320		0.02054	16.59070	0.01659	20.543	12.92		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Call	390.45560		0.39046	384.15830	0.38416	390.456	12.85		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.35	Put	21.45560		0.02146	17.35830	0.01736	21.456	12.85		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Call	381.40870		0.38141	374.96400	0.37496	381.409	12.78		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.36	Put	22.40870		0.02241	18.16400	0.01816	22.409	12.78		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Call	7.99500		0.00800	6.43230	0.00643	7.995	15.36		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	14.40	Put	688.99500		0.68900	689.63230	0.68963	688.995	15.36		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Call	236.00230		0.23600	226.58360	0.22658	236.002	11.53		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.53	Put	47.00230		0.04700	39.78360	0.03978	47.002	11.53		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Call	115.87120		0.11587	103.97800	0.10398	115.871	10.28		0.00	0	0.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.70	Put	96.87120		0.09687	87.17800	0.08718	96.871	10.28		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Call	52.24290		0.05224	43.81180	0.04381	52.243	11.73		0.00	0	200.00
£ / R	On 18/03/2013	Foreign Exchange Future	13.90	Put	233.24290		0.23324	227.01180	0.22701	233.243	11.73		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future				13.87620	13.87620	13.87530	13.87530		10.97		17,692,155.00	1,275	3,904.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	91.27790		0.09128	85.90410	0.08590	91.278	13.02		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	1,015.07790		1.01508	1,010.60410	1.01060	1,015.078	13.02		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	43.60540		0.04361	40.98280	0.04098	43.605	13.80		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,467.40540		1.46741	1,465.68280	1.46568	1,467.405	13.80		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	174.51390		0.17451	164.36640	0.16437	174.514	12.16		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	638.31390		0.63831	629.06640	0.62907	638.314	12.16		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	161.28060		0.16128	151.97010	0.15197	161.281	12.30		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	685.08060		0.68508	676.67010	0.67667	685.081	12.30		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	114.30180		0.11430	107.78800	0.10779	114.302	12.81		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	888.10180		0.88810	882.48800	0.88249	888.102	12.81		0.00	0	200.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	360.84780	0.36085	345.14060	0.34514	360.848	10.88	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	274.64780	0.27465	259.84060	0.25984	274.648	10.88	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	355.97530	0.35598	340.12070	0.34012	355.975	10.90	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	279.77530	0.27978	264.82070	0.26482	279.775	10.90	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	351.15440	0.35115	335.15760	0.33516	351.154	10.91	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	284.95440	0.28495	269.85760	0.26986	284.954	10.91	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	1,889.26120	1.88926	1,886.77200	1.88677	1,889.261	14.99	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	13.06120	0.01306	11.47200	0.01147	13.061	14.99	0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	922.10690	0.92211	917.38940	0.91739	922.107	10.69	0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	45.90690	0.04591	42.08940	0.04209	45.907	10.69	0.00	0	699.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.04620	14.04620	14.04550	14.04550		12.14	14,046,200.00	1,000	700.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	285.76990	0.28577	272.34040	0.27234	285.770	13.58	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	989.56990	0.98957	976.84040	0.97684	989.570	13.58	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	283.53910	0.28354	270.17540	0.27018	283.539	13.60	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	997.33910	0.99734	984.67540	0.98468	997.339	13.60	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	287.95320	0.28795	274.44340	0.27444	287.953	13.56	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	981.75320	0.98175	968.94340	0.96894	981.753	13.56	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.20640	14.20640	14.20690	14.20690		12.56	0.00	0	71.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	412.26530	0.41227	384.96330	0.38496	412.265	13.81	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	1,105.86530	1.10587	1,078.06330	1.07806	1,105.865	13.81	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	409.86590	0.40987	382.65400	0.38265	409.866	13.83	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	1,113.46590	1.11347	1,085.75400	1.08575	1,113.466	13.83	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	414.68160	0.41468	387.26630	0.38727	414.682	13.79	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	1,098.28160	1.09828	1,070.36630	1.07037	1,098.282	13.79	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future			0.09720	0.09720	0.09740	0.09740		16.31	0.00	0	24,041.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Call	721.45530	0.00721	742.53920	0.00743	721.455	18.30	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.09	Put	1.45530	0.00001	2.53920	0.00003	1.455	18.30	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Call	29.20720	0.00029	40.56480	0.00041	29.207	16.31	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
¥ / R	On 18/03/2013	Foreign Exchange Future	0.10	Put	309.20720	0.00309	300.56480	0.00301	309.207	16.31	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Call	0.30170	0.00000	0.51020	0.00001	0.302	23.10	0.00	0	0.00
¥ / R	On 18/03/2013	Foreign Exchange Future	0.11	Put	1,280.30170	0.01280	1,260.51020	0.01261	1,280.302	23.10	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09840	0.09840	0.09870	0.09870		18.45	0.00	0	13,593.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	923.07010	0.00923	955.99280	0.00956	923.070	18.03	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	83.07010	0.00083	85.99280	0.00086	83.070	18.03	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	309.15180	0.00309	332.67450	0.00333	309.152	18.45	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	469.15180	0.00469	462.67450	0.00463	469.152	18.45	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	87.40930	0.00087	99.14440	0.00099	87.409	20.49	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,247.40930	0.01247	1,229.14440	0.01229	1,247.409	20.49	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future			11.81700	11.81700	11.84310	11.84310		12.77	57,891,483.00	4,899	32,916.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Call	818.26700	0.81827	844.68690	0.84469	818.267	16.45	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.00	Put	1.26700	0.00127	1.58690	0.00159	1.267	16.45	0.00	0	1,250.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Call	808.34860	0.80835	834.76630	0.83477	808.349	16.40	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	11.01	Put	1.34860	0.00135	1.66630	0.00167	1.349	16.40	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Call	2.68150	0.00268	3.64740	0.00365	2.681	17.13	0.00	0	27,600.00
€ / R	On 18/03/2013	Foreign Exchange Future	12.64	Put	825.68150	0.82568	800.54740	0.80055	825.681	17.13	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Call	848.05010	0.84805	874.47120	0.87447	848.050	16.60	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.97	Put	1.05010	0.00105	1.37120	0.00137	1.050	16.60	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Call	828.19030	0.82819	854.61140	0.85461	828.190	16.50	0.00	0	0.00
€ / R	On 18/03/2013	Foreign Exchange Future	10.99	Put	1.19030	0.00119	1.51140	0.00151	1.190	16.50	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.96560	11.96560	11.99330	11.99330		13.43	6,222,112.00	520	38,429.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	672.61470	0.67261	693.05420	0.69305	672.615	12.71	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	107.01470	0.10701	99.75420	0.09975	107.015	12.71	0.00	0	300.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	419.23240	0.41923	435.10280	0.43510	419.232	13.23	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	253.63240	0.25363	241.80280	0.24180	253.632	13.23	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	172.64330	0.17264	179.87700	0.17988	172.643	14.88	0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	707.04330	0.70704	686.57700	0.68658	707.043	14.88	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	797.88170		0.79788	821.27030	0.82127	797.882	12.67	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	72.28170		0.07228	67.97030	0.06797	72.282	12.67	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	789.68670		0.78969	812.99050	0.81299	789.687	12.67	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	74.08670		0.07409	69.69050	0.06969	74.087	12.67	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	781.52800		0.78153	804.74430	0.80474	781.528	12.67	0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	75.92800		0.07593	71.44430	0.07144	75.928	12.67	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future			12.12450		12.12450	12.15350	12.15350		13.87	0.00	0	14,470.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	443.58270		0.44358	458.14430	0.45814	443.583	14.18	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	569.08270		0.56908	554.64430	0.55464	569.083	14.18	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	408.54460		0.40854	422.07120	0.42207	408.545	14.40	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	634.04460		0.63404	618.57120	0.61857	634.045	14.40	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	273.22000		0.27322	281.96310	0.28196	273.220	15.48	0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	998.72000		0.99872	978.46310	0.97846	998.720	15.48	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	552.01780		0.55202	570.45910	0.57046	552.018	13.71	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	417.51780		0.41752	406.95910	0.40696	417.518	13.71	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	547.29350		0.54729	565.63290	0.56563	547.293	13.72	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	422.79350		0.42279	412.13290	0.41213	422.793	13.72	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	542.60370		0.54260	560.84450	0.56084	542.604	13.74	0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	428.10370		0.42810	417.34450	0.41734	428.104	13.74	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.27360		12.27360	12.30480	12.30480		14.34	0.00	0	504.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,245.30530		1.24531	1,273.52440	1.27352	1,245.305	13.35	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	171.70530		0.17171	168.72440	0.16872	171.705	13.35	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	1,068.21830		1.06822	1,094.99160	1.09499	1,068.218	13.39	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	237.61830		0.23762	233.19160	0.23319	237.618	13.39	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	1,033.65970		1.03366	1,060.09960	1.06010	1,033.660	13.40	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	253.05970		0.25306	248.29960	0.24830	253.060	13.40	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	999.76870		0.99977	1,025.85940	1.02586	999.769	13.41	0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	269.16870		0.26917	264.05940	0.26406	269.169	13.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
2025	On 02/05/2013	Bond Future			113.69279		113.69279	113.69303	113.69303				0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	279.12000		0.27912	279.36000	0.27936	279.120			0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2038	On 02/05/2013	Bond Future			112.32970		112.32970	112.32778	112.32778				0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Call	725.22000		0.72522	723.30000	0.72330	725.220			0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
2050	On 02/05/2013	Bond Future			119.81860		119.81860	119.66472	119.66472				0.00	0	122.00
2050	On 02/05/2013	Bond Future	117.60	Call	2,220.78000		2.22078	2,066.90000	2.06690	2,220.780			0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL7T	On 02/05/2013	Index Future			495.21000		495.21000	494.03600	494.03600				0.00	0	12.00
AL7T	On 01/08/2013	Index Future			501.68700		501.68700	500.49900	500.49900				0.00	0	0.00
AL7T	On 07/11/2013	Index Future			508.84500		508.84500	507.64200	507.64200				0.00	0	0.00
ALBI	On 02/05/2013	Index Future			440.59500		440.59500	439.34000	439.34000				0.00	0	1,017.00
ALBI	On 01/08/2013	Index Future			446.35800		446.35800	445.08800	445.08800				0.00	0	79.00
ALBI	On 07/11/2013	Index Future			452.72700		452.72700	451.44000	451.44000				0.00	0	85.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future			9.26860		9.26860	9.23720	9.23720		8.31	128,509,139.00	13,865		19,187.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Call	758.67950		0.75868	727.27600	0.72728	758.679	14.83		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.51	Put	0.07950		0.00008	0.07600	0.00008	0.080	14.83		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Call	950.00930		0.95001	918.60930	0.91861	950.009	15.81		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.32	Put	0.00930		0.00001	0.00930	0.00001	0.009	15.81		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Call	900.02000		0.90002	868.62040	0.86862	900.020	15.77		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.37	Put	0.02000		0.00002	0.02040	0.00002	0.020	15.77		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Call	850.03260		0.85003	818.63230	0.81863	850.033	15.44		0.00	0	0.00
AU\$ / R	On 18/03/2013	Foreign Exchange Future	8.42	Put	0.03260		0.00003	0.03230	0.00003	0.033	15.44		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.31630		9.31630	9.28630	9.28630		9.21	5,338,239.90	573	12,479.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	583.41270		0.58341	552.32570	0.55233	583.413	9.87	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	27.11270		0.02711	26.02570	0.02603	27.113	9.87	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	601.83750		0.60184	570.79740	0.57080	601.838	9.96	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	25.53750		0.02554	24.49740	0.02450	25.538	9.96	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	592.61340		0.59261	561.54920	0.56155	592.613	9.92	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	26.31340		0.02631	25.24920	0.02525	26.313	9.92	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.36970		9.36970	9.34090	9.34090		10.12	0.00	0	5,250.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	75.08380		0.07508	0.00000	0.00000	75.084	12.82	15,091.84	201	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	1,005.38380		1.00538	0.00000	0.00000	1,005.384	12.82	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	563.40690		0.56341	533.89480	0.53389	563.407	9.95	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	93.70690		0.09371	92.99480	0.09299	93.707	9.95	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	556.01880		0.55602	526.57030	0.52657	556.019	9.95	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	96.31880		0.09632	95.67030	0.09567	96.319	9.95	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	311.24330		0.31124	286.40900	0.28641	311.243	10.10	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	241.54330		0.24154	245.50900	0.24551	241.543	10.10	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	641.88750		0.64189	612.24540	0.61225	641.888	10.02	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	72.18750		0.07219	71.34540	0.07135	72.188	10.02	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	571.05500		0.57105	541.52420	0.54152	571.055	9.96	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	91.35500		0.09136	90.62420	0.09062	91.355	9.96	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.42020		9.42020	9.39310	9.39310		10.90	0.00	0	1,837.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	338.69700		0.33870	316.54570	0.31655	338.697	11.08	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	398.49700		0.39850	403.44570	0.40345	398.497	11.08	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	346.36310		0.34636	323.88690	0.32389	346.363	11.04	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	386.16310		0.38616	390.78690	0.39079	386.163	11.04	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	342.50860		0.34251	320.19470	0.32019	342.509	11.06	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	392.30860		0.39231	397.09470	0.39709	392.309	11.06	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			9.88430		9.88430	9.81070	9.81070		12.84	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,692.54020		2.69254	2,625.18160	2.62518	2,692.540	12.78	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	58.24020		0.05824	64.48160	0.06448	58.240	12.78	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,646.45410		2.64645	2,579.18710	2.57919	2,646.454	12.75	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	62.15410		0.06215	68.48710	0.06849	62.154	12.75	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,600.57810		2.60058	2,533.39430	2.53339	2,600.578	12.71	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	66.27810		0.06628	72.69430	0.07269	66.278	12.71	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future			8.81130		8.81130	8.85520	8.85520		10.24	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Call	189.58090		0.18958	231.43880	0.23144	189.581	11.37	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.64	Put	18.28090		0.01828	16.23880	0.01624	18.281	11.37	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Call	181.16470		0.18116	222.78670	0.22279	181.165	11.30	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.65	Put	19.86470		0.01986	17.58670	0.01759	19.865	11.30	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Call	172.86980		0.17287	214.23230	0.21423	172.870	11.23	0.00	0	0.00
CAD/ R	On 18/03/2013	Foreign Exchange Future	8.66	Put	21.56980		0.02157	19.03230	0.01903	21.570	11.23	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.89890		8.89890	8.94410	8.94410		11.99	222,472.50	25	24.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	206.43800		0.20644	231.91580	0.23192	206.438	12.10	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	247.53800		0.24754	227.81580	0.22782	247.538	12.10	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	202.37810		0.20238	227.04290	0.22704	202.378	12.12	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	253.47810		0.25348	232.94290	0.23294	253.478	12.12	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	198.38840		0.19839	222.75020	0.22275	198.388	12.15	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	259.48840		0.25949	238.65020	0.23865	259.488	12.15	0.00	0	0.00
CF CANDO CACE	On 18/03/2013	Can-Do Future			0.11420		0.11420	0.15240	0.15240			0.00	0	4,500.00
CF CANDO CACI	On 18/03/2013	Can-Do Future			0.03500		0.03500	0.05540	0.05540			0.00	0	37,000.00
CF CANDO CACN	On 18/03/2013	Can-Do Future			0.09010		0.09010	-0.07950	-0.07950			0.00	0	16,000.00
CF CANDO CACO	On 18/03/2013	Can-Do Future			0.11780		0.11780	-0.10690	-0.10690			0.00	0	7,500.00
CF CANDO CACQ	On 18/03/2013	Can-Do Future			0.10570		0.10570	0.13260	0.13260			0.00	0	64,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO CACR	On 18/03/2013	Can-Do Future			0.06110		0.06110	0.08520	0.08520			0.00	0	65,200.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.10830		0.10830	0.11620	0.11620			0.00	0	5,000.00
CF CANDO CACY	On 02/04/2013	Can-Do Future			33.76900		33.76900	32.65000	32.65000			0.00	15,000	15,000.00
CHF / R	On 18/03/2013	Foreign Exchange Future			9.62770		9.62770	9.66710	9.66710		12.32	0.00	0	50.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Call	492.15400		0.49215	529.36800	0.52937	492.154	15.71	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.14	Put	4.45400		0.00445	2.26800	0.00227	4.454	15.71	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Call	482.46250		0.48246	519.56640	0.51957	482.463	15.63	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.15	Put	4.76250		0.00476	2.46640	0.00247	4.763	15.63	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Call	472.79180		0.47279	509.74640	0.50975	472.792	15.56	0.00	0	0.00
CHF / R	On 18/03/2013	Foreign Exchange Future	9.16	Put	5.09180		0.00509	2.64640	0.00265	5.092	15.56	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.75260		9.75260	9.79290	9.79290		12.14	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	360.50230		0.36050	394.36190	0.39436	360.502	11.82	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	147.90230		0.14790	141.46190	0.14146	147.902	11.82	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	354.55560		0.35456	388.25640	0.38826	354.556	11.84	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	151.95560		0.15196	145.35640	0.14536	151.956	11.84	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	348.67650		0.34868	382.21450	0.38221	348.677	11.86	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	156.07650		0.15608	149.31450	0.14931	156.076	11.86	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry			8.80400		8.80400	8.84800	8.84800		10.17	0.00	0	5,000.00
DACA	On 11/03/2013	Any day expiry	8.60	Call	209.13420		0.20913	252.72810	0.25273	209.134	12.93	0.00	0	5,000.00
DACA	On 11/03/2013	Any day expiry	8.60	Put	5.13420		0.00513	4.72810	0.00473	5.134	12.93	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.64	Call	172.02000		0.17202	215.20850	0.21521	172.020	12.38	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.64	Put	8.02000		0.00802	7.20850	0.00721	8.020	12.38	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.65	Call	162.96210		0.16296	206.00100	0.20600	162.962	12.24	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.65	Put	8.96210		0.00896	8.00100	0.00800	8.962	12.24	0.00	0	0.00
DACA	On 11/03/2013	Any day expiry	8.66	Call	154.01170		0.15401	196.87620	0.19688	154.012	12.11	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
DACA	On 11/03/2013	Any day expiry	8.66	Put	10.01170		0.01001	8.87620	0.00888	10.012	12.11	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry			8.80810		8.80810	8.85210	8.85210		10.58	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.84	Call	48.65500		0.04865	75.62450	0.07562	48.655	10.87	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.84	Put	80.55500		0.08056	63.52450	0.06352	80.555	10.87	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.85	Call	45.01690		0.04502	70.06800	0.07007	45.017	10.94	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.85	Put	86.91690		0.08692	67.96800	0.06797	86.917	10.94	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.86	Call	41.60600		0.04161	65.56260	0.06556	41.606	11.01	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.86	Put	93.50600		0.09351	73.46260	0.07346	93.506	11.01	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.71	Call	126.08330		0.12608	166.12250	0.16612	126.083	11.36	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.71	Put	27.98330		0.02798	24.02250	0.02402	27.983	11.36	0.00	0	5,000.00
DACA	On 15/03/2013	Any day expiry	8.81	Call	61.01300		0.06101	93.62480	0.09362	61.013	10.65	0.00	0	0.00
DACA	On 15/03/2013	Any day expiry	8.81	Put	62.91300		0.06291	51.52480	0.05152	62.913	10.65	0.00	0	5,000.00
DAEU	On 07/03/2013	Any day expiry			11.80040		11.80040	11.82470	11.82470		13.99	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.81	Call	44.81640		0.04482	69.79860	0.06980	44.816	14.19	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.81	Put	54.41640		0.05442	55.09860	0.05510	54.416	14.19	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.95	Call	12.44040		0.01244	25.64880	0.02565	12.440	17.01	0.00	0	5,000.00
DAEU	On 07/03/2013	Any day expiry	11.95	Put	162.04040		0.16204	150.94880	0.15095	162.040	17.01	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.75	Call	80.22570		0.08023	107.89230	0.10789	80.226	14.70	0.00	0	5,000.00
DAEU	On 07/03/2013	Any day expiry	11.75	Put	29.82570		0.02983	33.19230	0.03319	29.826	14.70	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.79	Call	54.59660		0.05460	80.83780	0.08084	54.597	14.13	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.79	Put	44.19660		0.04420	46.13780	0.04614	44.197	14.13	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.80	Call	48.94640		0.04895	74.64730	0.07465	48.946	13.99	0.00	0	0.00
DAEU	On 07/03/2013	Any day expiry	11.80	Put	48.54640		0.04855	49.94730	0.04995	48.546	13.99	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.23620		12.23620	12.26670	12.26670		14.30	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	748.65160		0.74865	769.68900	0.76969	748.652	13.73	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	402.45160		0.40245	392.98900	0.39299	402.452	13.73	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	743.53590		0.74354	764.46140	0.76446	743.536	13.75	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	407.33590		0.40734	397.76140	0.39776	407.336	13.75	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAEU	On 21/11/2013	Any day expiry	11.91	Call	738.44730		0.73845	759.26070	0.75926	738.447	13.77	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	412.24730		0.41225	402.56070	0.40256	412.247	13.77	0.00	0	0.00
DAUS	On 12/03/2013	Any day expiry			9.04870		9.04870	9.09710	9.09710		12.50	0.00	0	40,000.00
DAUS	On 12/03/2013	Any day expiry	8.86	Call	200.66270		0.20066	247.22370	0.24722	200.663	13.91	0.00	0	40,000.00
DAUS	On 12/03/2013	Any day expiry	8.86	Put	11.96270		0.01196	10.12370	0.01012	11.963	13.91	0.00	0	0.00
DAUS	On 12/03/2013	Any day expiry	8.84	Call	218.48550		0.21849	265.42830	0.26543	218.485	14.05	0.00	0	0.00
DAUS	On 12/03/2013	Any day expiry	8.84	Put	9.78550		0.00979	8.32830	0.00833	9.785	14.05	0.00	0	0.00
DAUS	On 12/03/2013	Any day expiry	8.85	Call	209.52530		0.20953	256.28730	0.25629	209.525	13.98	0.00	0	0.00
DAUS	On 12/03/2013	Any day expiry	8.85	Put	10.82530		0.01083	9.18730	0.00919	10.825	13.98	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry			9.05110		9.05110	9.09960	9.09960		12.61	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	9.00	Call	101.22860		0.10123	141.13400	0.14113	101.229	12.88	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	9.00	Put	50.12860		0.05013	41.53400	0.04153	50.129	12.88	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	9.01	Call	94.96380		0.09496	134.17090	0.13417	94.964	12.83	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	9.01	Put	53.86380		0.05386	44.57090	0.04457	53.864	12.83	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	8.97	Call	121.21100		0.12121	162.98700	0.16299	121.211	13.05	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	8.97	Put	40.11100		0.04011	33.38700	0.03339	40.111	13.05	0.00	0	20,000.00
DAUS	On 14/03/2013	Any day expiry	8.99	Call	107.69520		0.10770	148.26160	0.14826	107.695	12.94	0.00	0	0.00
DAUS	On 14/03/2013	Any day expiry	8.99	Put	46.59520		0.04660	38.66160	0.03866	46.595	12.94	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry			9.06580		9.06580	9.11430	9.11430		12.08	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Call	1,065.95040		1.06595	1,114.44680	1.11445	1,065.950	17.54	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.00	Put	0.15040		0.00015	0.14680	0.00015	0.150	17.54	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Call	966.06230		0.96606	1,014.56150	1.01456	966.062	16.77	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	8.10	Put	0.26230		0.00026	0.26150	0.00026	0.262	16.77	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.02	Call	129.12190		0.12912	166.57950	0.16658	129.122	12.09	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.02	Put	83.32190		0.08332	72.27950	0.07228	83.322	12.09	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.35	Call	30.31070		0.03031	44.03740	0.04404	30.311	14.06	0.00	0	5,400.00
DAUS	On 26/03/2013	Any day expiry	9.35	Put	314.51070		0.31451	279.73740	0.27974	314.511	14.06	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.04	Call	118.10950		0.11811	154.34930	0.15435	118.110	12.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/03/2013	Any day expiry	9.04	Put	92.30950		0.09231	80.04930	0.08005	92.310	12.09	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Call	112.83000		0.11283	148.43900	0.14844	112.830	12.08	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.05	Put	97.03000		0.09703	84.13900	0.08414	97.030	12.08	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Call	108.29460		0.10829	142.66540	0.14267	108.295	12.15	0.00	0	0.00
DAUS	On 26/03/2013	Any day expiry	9.06	Put	102.49460		0.10249	88.36540	0.08837	102.495	12.15	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry			9.10380		9.10380	9.15270	9.15270		12.64	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Call	194.92150		0.19492	227.97840	0.22798	194.922	12.59	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.06	Put	151.12150		0.15112	135.27840	0.13528	151.121	12.59	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.35	Call	93.16010		0.09316	112.06660	0.11207	93.160	13.79	0.00	0	5,800.00
DAUS	On 26/04/2013	Any day expiry	9.35	Put	339.36010		0.33936	309.36660	0.30937	339.360	13.79	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Call	216.21620		0.21622	250.97830	0.25098	216.216	12.54	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.02	Put	132.41620		0.13242	118.27830	0.11828	132.416	12.54	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Call	205.38130		0.20538	239.29910	0.23930	205.381	12.56	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.04	Put	141.58130		0.14158	126.59910	0.12660	141.581	12.56	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Call	200.10530		0.20011	233.59300	0.23359	200.105	12.58	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	9.05	Put	146.30530		0.14631	130.89300	0.13089	146.305	12.58	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Call	1,105.10860		1.10511	1,154.23580	1.15424	1,105.109	14.35	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.00	Put	1.30860		0.00131	1.53580	0.00154	1.309	14.35	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Call	1,005.69180		1.00569	1,054.90990	1.05491	1,005.692	13.76	0.00	0	0.00
DAUS	On 26/04/2013	Any day expiry	8.10	Put	1.89180		0.00189	2.20990	0.00221	1.892	13.76	0.00	0	5,800.00
DAUS	On 28/05/2013	Any day expiry			9.14310		9.14310	9.19240	9.19240		12.90	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	271.03080		0.27103	303.93560	0.30394	271.031	12.72	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	177.93080		0.17793	161.53560	0.16154	177.931	12.72	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	265.83410		0.26583	298.39400	0.29839	265.834	12.74	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	182.73410		0.18273	165.99400	0.16599	182.734	12.74	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	153.18460		0.15318	174.22230	0.17422	153.185	13.72	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	360.08460		0.36008	331.82230	0.33182	360.085	13.72	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	1,049.46520		1.04947	1,098.97690	1.09898	1,049.465	13.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/05/2013	Any day expiry	8.10	Put	6.36520		0.00637	6.57690	0.00658	6.365	13.40	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	276.29960		0.27630	309.55120	0.30955	276.300	12.70	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	173.19960		0.17320	157.15120	0.15715	173.200	12.70	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.17860		9.17860	9.22810	9.22810		13.23	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	327.90810		0.32791	360.82680	0.36083	327.908	13.06	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	209.30810		0.20931	192.72680	0.19273	209.308	13.06	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	209.34950		0.20935	232.27800	0.23228	209.350	13.96	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	380.74950		0.38075	354.17800	0.35418	380.749	13.96	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	1,091.24800		1.09125	1,140.68450	1.14068	1,091.248	13.45	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	12.64800		0.01265	12.58450	0.01258	12.648	13.45	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	338.44420		0.33844	371.93360	0.37193	338.444	13.03	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	199.84420		0.19984	183.83360	0.18383	199.844	13.03	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	333.14590		0.33315	366.34940	0.36635	333.146	13.05	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	204.54590		0.20455	188.24940	0.18825	204.546	13.05	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry			9.21040		9.21040	9.26000	9.26000		13.59	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	313.15360		0.31315	342.03220	0.34203	313.154	13.59	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	302.75360		0.30275	282.03220	0.28203	302.754	13.59	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	309.06560		0.30907	337.41120	0.33741	309.066	13.63	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	308.66560		0.30867	287.41120	0.28741	308.666	13.63	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	144.76580		0.14477	159.53680	0.15954	144.766	15.68	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	734.36580		0.73437	699.53680	0.69954	734.366	15.68	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	317.57710		0.31758	346.70830	0.34671	317.577	13.57	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	297.17710		0.29718	276.70830	0.27671	297.177	13.57	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.21530		9.21530	9.26490	9.26490		13.65	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	264.97920		0.26498	288.97960	0.28898	264.979	14.15	0.00	0	7,500.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	399.67920		0.39968	374.07960	0.37408	399.679	14.15	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	398.84130		0.39884	431.79020	0.43179	398.841	13.31	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	223.54130		0.22354	206.89020	0.20689	223.541	13.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	9.05	Call	393.59410		0.39359	426.29700	0.42630	393.594	13.33	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	228.29410		0.22829	211.39700	0.21140	228.294	13.33	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	388.40220		0.38840	420.86100	0.42086	388.402	13.35	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	233.10220		0.23310	215.96100	0.21596	233.102	13.35	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Call	1,136.07080		1.13607	1,185.11860	1.18512	1,136.071	13.60	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	8.10	Put	20.77080		0.02077	20.21860	0.02022	20.771	13.60	0.00	0	7,500.00
DAUS	On 31/07/2013	Any day expiry			9.22140		9.22140	9.27100	9.27100		13.66	0.00	0	31,000.00
DAUS	On 31/07/2013	Any day expiry	9.11	Call	372.36040		0.37236	403.63110	0.40363	372.360	13.47	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.11	Put	260.96040		0.26096	242.63110	0.24263	260.960	13.47	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Call	382.26400		0.38226	414.01080	0.41401	382.264	13.43	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.09	Put	250.86400		0.25086	233.01080	0.23301	250.864	13.43	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Call	377.28550		0.37729	408.79420	0.40879	377.286	13.45	0.00	0	0.00
DAUS	On 31/07/2013	Any day expiry	9.10	Put	255.88550		0.25589	237.79420	0.23779	255.885	13.45	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry			9.25310		9.25310	9.30290	9.30290		13.88	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Call	332.03810		0.33204	357.77020	0.35777	332.038	14.08	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.31	Put	388.93810		0.38894	364.87020	0.36487	388.938	14.08	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.84	Call	186.17220		0.18617	201.92390	0.20192	186.172	15.81	0.00	0	4,400.00
DAUS	On 26/08/2013	Any day expiry	9.84	Put	773.07220		0.77307	739.02390	0.73902	773.072	15.81	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Call	359.46810		0.35947	387.74260	0.38774	359.468	13.86	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.24	Put	346.36810		0.34637	324.84260	0.32484	346.368	13.86	0.00	0	2,200.00
DAUS	On 26/08/2013	Any day expiry	9.29	Call	339.59340		0.33959	365.96610	0.36597	339.593	14.01	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.29	Put	376.49340		0.37649	353.06610	0.35307	376.493	14.01	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Call	335.79250		0.33579	361.74820	0.36175	335.793	14.05	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	9.30	Put	382.69250		0.38269	358.84820	0.35885	382.693	14.05	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry			9.28720		9.28720	9.33720	9.33720		14.14	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	216.85660		0.21686	233.78950	0.23379	216.857	15.94	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	809.65660		0.80966	776.58950	0.77659	809.657	15.94	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	387.60130		0.38760	415.66720	0.41567	387.601	14.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 23/09/2013	Any day expiry	9.29	Put	390.40130		0.39040	368.46720	0.36847	390.401	14.12	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	383.54480		0.38354	411.40910	0.41141	383.545	14.14	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	396.34480		0.39634	374.20910	0.37421	396.345	14.14	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	379.67270		0.37967	407.19560	0.40720	379.673	14.17	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	402.47270		0.40247	379.99560	0.38000	402.473	14.17	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	391.70200		0.39170	419.96460	0.41996	391.702	14.09	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	384.50200		0.38450	362.76460	0.36276	384.502	14.09	0.00	0	1,200.00
DAUS	On 28/02/2014	Any day expiry			9.48090		9.48090	9.53210	9.53210		15.41	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	735.68300		0.73568	770.66940	0.77067	735.683	14.40	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	364.78300		0.36478	348.56940	0.34857	364.783	14.40	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	745.56480		0.74556	780.89710	0.78090	745.565	14.35	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	354.66480		0.35466	338.79710	0.33880	354.665	14.35	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	740.60810		0.74061	775.76570	0.77577	740.608	14.37	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	359.70810		0.35971	343.66570	0.34367	359.708	14.37	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.49530		9.49530	9.54550	9.54550		15.46	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	760.49380		0.76049	795.01410	0.79501	760.494	14.46	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	375.19380		0.37519	359.51410	0.35951	375.194	14.46	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	770.34590		0.77035	805.20860	0.80521	770.346	14.41	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	365.04590		0.36505	349.70860	0.34971	365.046	14.41	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	765.40450		0.76540	800.09250	0.80009	765.404	14.44	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	370.10450		0.37010	354.59250	0.35459	370.104	14.44	0.00	0	0.00
EL28	On 02/05/2013	Bond Future			113.73974		113.73974	113.66540	113.66540			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	423.56000		0.42356	349.22000	0.34922	423.560		0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

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 02/05/2013	Bond Future			8.81859		88.69232	8.87569	88.20991				0.00	0	3,363.00
ES33	On 02/05/2013	Bond Future	91.02	Call	79,512.06000		79.51206	79,029.65000	79.02965	79,512.060			0.00	0	0.00
ES33	On 02/05/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future			8.90824		89.85252	8.96705	89.36404				0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Call	760.32000		0.76032	271.84000	0.27184	760.320			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	78,801.19000		78.80119	78,312.71000	78.31271	78,801.190			0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
GOVI	On 02/05/2013	GOVI			440.45500		440.45500	439.26500	439.26500				0.00	0	98.00
GOVI	On 02/05/2013	GOVI	432.99	Call	74,650.00000		7.46500	62,750.00000	6.27500	74,650.000			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	74,550.00000		7.45500	62,650.00000	6.26500	74,550.000			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	74,450.00000		7.44500	62,550.00000	6.25500	74,450.000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI			446.21600		446.21600	445.01200	445.01200				0.00	0	280.00
GOVI	On 01/08/2013	GOVI	445.99	Call	2,260.00000		0.22600	0.00000	0.00000	2,260.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	0.00000		0.00000	9,780.00000	0.97800	0.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	2,160.00000		0.21600	0.00000	0.00000	2,160.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	0.00000		0.00000	9,880.00000	0.98800	0.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	2,060.00000		0.20600	0.00000	0.00000	2,060.000			0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000		0.00000	9,980.00000	0.99800	0.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI			452.58300		452.58300	451.36200	451.36200				0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	65,930.00000		6.59300	53,720.00000	5.37200	65,930.000			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 07/11/2013	GOVI	446.00	Call	65,830.00000		6.58300	53,620.00000	5.36200	65,830.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	65,730.00000		6.57300	53,520.00000	5.35200	65,730.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 02/05/2013	Index Future			202.17900		202.17900	201.89300	201.89300			0.00	0	459.00
IGOV	On 01/08/2013	Index Future			204.88200		204.88200	204.59300	204.59300			0.00	0	147.00
IGOV	On 07/11/2013	Index Future			207.85900		207.85900	207.56500	207.56500			0.00	0	7.00
ILBI	On 02/05/2013	Index Future			546.31600		546.31600	546.31600	546.31600			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap			8.82200		0.02000	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300		0.10773	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap			8.97500		0.08468	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap			8.96200		0.09581	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap			8.99700		0.06909	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2013	Jibar Tradeable Future			5.10000		94.90000	5.08000	94.92000			0.00	0	1,000.00
JIBAR FUTURE	On 17/04/2013	Jibar Tradeable Future			5.09000		94.91000	5.07000	94.93000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future			5.07000		94.93000	5.05000	94.95000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future			5.06000		94.94000	5.03000	94.97000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future			5.04000		94.96000	5.02000	94.98000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future			5.03000		94.97000	5.00000	95.00000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future			5.03000		94.97000	5.00000	95.00000				0.00	0	2,200.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future			5.05000		94.95000	5.04000	94.96000				0.00	0	2,000.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future			5.13000		94.87000	5.13000	94.87000				0.00	0	400.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future			5.24000		94.76000	5.24000	94.76000				0.00	0	800.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			5.38000		94.62000	5.38000	94.62000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			5.54000		94.46000	5.54000	94.46000				0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future			7.49460		7.49460	7.49400	7.49400		10.12		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Call	604.77240		0.60477	604.39400	0.60439	604.772	15.99		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.89	Put	0.17240		0.00017	0.39400	0.00039	0.172	15.99		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Call	594.78930		0.59479	594.42230	0.59442	594.789	15.89		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.90	Put	0.18930		0.00019	0.42230	0.00042	0.189	15.89		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Call	584.80800		0.58481	584.45290	0.58445	584.808	15.78		0.00	0	0.00
NZ\$ / R	On 18/03/2013	Foreign Exchange Future	6.91	Put	0.20800		0.00021	0.45290	0.00045	0.208	15.78		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.55100		7.55100	7.55080	7.55080		9.05		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	276.83530		0.27684	280.48510	0.28049	276.835	9.48		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	65.83530		0.06584	69.68510	0.06969	65.835	9.48		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	269.54460		0.26954	273.20490	0.27320	269.545	9.46		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	68.54460		0.06854	72.40490	0.07240	68.545	9.46		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	262.34110		0.26234	266.01030	0.26601	262.341	9.44		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	71.34110		0.07134	75.21030	0.07521	71.341	9.44		0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200		427.80200	427.80200	427.80200				0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.79073		108.20883	6.83228	107.90249				21,641,766.00	200	4,970.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 02/05/2013	Bond Future	7.04	Call	1,821.03000		1.82103	1,514.69000	1.51469	1,821.030		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	1,893.25000		1.89325	1,586.91000	1.58691	1,893.250		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	1,965.41000		1.96541	1,659.07000	1.65907	1,965.410		0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.84415		109.62438	6.88722	109.31430			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Call	3,154.56000		3.15456	2,844.48000	2.84448	3,154.560		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Call	3,223.93000		3.22393	2,913.85000	2.91385	3,223.930		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	3,293.24000		3.29324	2,983.16000	2.98316	3,293.240		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.30754		119.84720	5.33472	119.78101		1.62	0.00	0	6,044.00
R157	On 02/05/2013	Bond Future	5.34	Call	352.44000		0.35244	320.38000	0.32038	352.440	1.63	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	273.40000		0.27340	307.53000	0.30753	273.400	1.63	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	366.09000		0.36609	333.21000	0.33321	366.090	1.64	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	262.71000		0.26271	296.02000	0.29602	262.710	1.64	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	380.03000		0.38003	346.33000	0.34633	380.030	1.64	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	252.32000		0.25232	284.81000	0.28481	252.320	1.64	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.30513		121.41499	5.33581	121.34827		1.48	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Call	91,959.36000		91.95936	91,892.64000	91.89264	91,959.360	1.59	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.59	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.29949		116.34048	5.33507	116.27309		1.37	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	855.75000		0.85575	812.90000	0.81290	855.750	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	307.09000		0.30709	331.63000	0.33163	307.090	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	868.49000		0.86849	825.29000	0.82529	868.490	1.41	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	301.01000		0.30101	325.20000	0.32520	301.010	1.41	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R157	On 07/11/2013	Bond Future	5.61	Call	881.33000		0.88133	837.78000	0.83778	881.330	1.41		0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	295.03000		0.29503	318.87000	0.31887	295.030	1.41		0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 02/05/2013	Bond Future			7.35471		130.71345	7.40657	130.19339		11.21		13,071,345.00	100	64,898.00
R186	On 02/05/2013	Bond Future	6.75	Call	431.52000		0.43152	370.17000	0.37017	431.520	11.05		0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	6,721.64000		6.72164	7,180.35000	7.18035	6,721.640	11.05		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	2,524.46000		2.52446	2,276.51000	2.27651	2,524.460	11.29		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	2,170.24000		2.17024	2,442.35000	2.44235	2,170.240	11.29		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	2,577.61000		2.57761	2,326.14000	2.32614	2,577.610	11.29		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Put	2,123.27000		2.12327	2,391.86000	2.39186	2,123.270	11.29		0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	2,631.38000		2.63138	2,376.38000	2.37638	2,631.380	11.30		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	2,077.03000		2.07703	2,342.09000	2.34209	2,077.030	11.30		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Call	4,789.90000		4.78990	4,422.85000	4.42285	4,789.900	11.48		0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	899.99000		0.89999	1,053.00000	1.05300	899.990	11.48		0.00	0	100.00
R186	On 01/08/2013	Bond Future			7.42061		127.13886	7.47420	126.61227		12.94		0.00	0	0.00
R186	On 01/08/2013	Bond Future	7.25	Call	3,425.80000		3.42580	3,206.47000	3.20647	3,425.800	12.94		0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	5,122.88000		5.12288	5,430.14000	5.43014	5,122.880	12.94		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	117,866.45000		117.86645	117,339.86000	117.33986	117,866.450	13.47		0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	13.47		0.00	0	0.00
R186	On 07/11/2013	Bond Future			7.49198		128.95298	7.54751	128.41924		12.65		0.00	0	480.00
R186	On 07/11/2013	Bond Future	8.15	Call	8,988.25000		8.98825	8,631.35000	8.63135	8,988.250	13.03		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	2,862.52000		2.86252	3,039.36000	3.03936	2,862.520	13.03		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	9,049.47000		9.04947	8,691.29000	8.69129	9,049.470	13.04		0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	2,833.92000		2.83392	3,009.48000	3.00948	2,833.920	13.04		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 07/11/2013	Bond Future	8.75	Call	12,834.87000		12.83487	12,409.83000	12.40983	12,834.870	13.24	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	1,484.46000		1.48446	1,593.16000	1.59316	1,484.460	13.24	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	8,927.17000		8.92717	8,571.56000	8.57156	8,927.170	13.02	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	2,891.36000		2.89136	3,069.49000	3.06949	2,891.360	13.02	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 02/05/2013	Bond Future			290.98906		290.98906	290.86612	290.86612			0.00	0	2,633.00
R197	On 02/05/2013	Bond Future	282.39	Call	8,599.06000		8.59906	8,476.12000	8.47612	8,599.060		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	8,589.06000		8.58906	8,466.12000	8.46612	8,589.060		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	8,579.06000		8.57906	8,456.12000	8.45612	8,579.060		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.13819		108.84103	5.16034	108.80565		0.99	0.00	0	4.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.92	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Put	1,774.55000		1.77455	1,809.93000	1.80993	1,774.550	0.92	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.92	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,758.22000		1.75822	1,793.60000	1.79360	1,758.220	0.92	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.92	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,741.88000		1.74188	1,777.26000	1.77726	1,741.880	0.92	0.00	0	0.00
R201	On 01/08/2013	Bond Future			5.11047		105.86102	5.13667	105.82549		0.91	0.00	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 01/08/2013	Bond Future	107.45	Call	68,615.34000		68.61534	68,579.81000	68.57981	68,615.340	0.99	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.99	0.00	0	0.00
R201	On 07/11/2013	Bond Future			5.04615		107.37155	5.07882	107.33576		0.81	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	164.31000		0.16431	152.74000	0.15274	164.310	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	445.54000		0.44554	469.76000	0.46976	445.540	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	168.13000		0.16813	156.36000	0.15636	168.130	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	438.36000		0.43836	462.38000	0.46238	438.360	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	172.02000		0.17202	160.05000	0.16005	172.020	0.80	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	431.25000		0.43125	455.07000	0.45507	431.250	0.80	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 02/05/2013	Bond Future			218.17768		218.17768	217.15846	217.15846			0.00	0	49,417.00
R202	On 02/05/2013	Bond Future	211.04	Call	7,137.68000		7.13768	6,118.46000	6.11846	7,137.680		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	7,127.68000		7.12768	6,108.46000	6.10846	7,127.680		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	7,117.68000		7.11768	6,098.46000	6.09846	7,117.680		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.82609		110.38401	5.86836	110.21467		3.79	0.00	0	10,718.00
R203	On 02/05/2013	Bond Future	5.89	Call	805.16000		0.80516	718.84000	0.71884	805.160	3.82	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	549.25000		0.54925	632.27000	0.63227	549.250	3.82	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	827.99000		0.82799	740.06000	0.74006	827.990	3.82	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	532.10000		0.53210	613.51000	0.61351	532.100	3.82	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	851.18000		0.85118	761.65000	0.76165	851.180	3.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 02/05/2013	Bond Future	5.91	Put	515.33000		0.51533	595.14000	0.59514	515.330	3.82	0.00	0	0.00
R203	On 01/08/2013	Bond Future			5.86160		111.82798	5.90679	111.65675		3.65	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Call	98,614.78000		98.61478	98,443.55000	98.44355	98,614.780	3.84	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.84	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.90424		109.26383	5.95306	109.09042		3.53	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,478.53000		1.47853	1,387.20000	1.38720	1,478.530	3.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	1,103.29000		1.10329	1,185.37000	1.18537	1,103.290	3.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	107,034.31000		107.03431	106,860.90000	106.86090	107,034.310	3.73	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000		0.00000	0.00000	0.00000	0.000	3.73	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	951.33000		0.95133	882.93000	0.88293	951.330	3.53	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	1,644.70000		1.64470	1,749.71000	1.74971	1,644.700	3.53	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,439.12000		1.43912	1,349.31000	1.34931	1,439.120	3.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	1,134.72000		1.13472	1,218.32000	1.21832	1,134.720	3.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,458.76000		1.45876	1,368.18000	1.36818	1,458.760	3.58	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	1,118.93000		1.11893	1,201.76000	1.20176	1,118.930	3.58	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204	On 02/05/2013	Bond Future			6.11345		111.86451	6.15029	111.68232		5.23	0.00	0	6,032.00
R204	On 02/05/2013	Bond Future	6.29	Call	1,441.23000		1.44123	1,333.65000	1.33365	1,441.230	5.32	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	571.48000		0.57148	646.09000	0.64609	571.480	5.32	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	1,473.26000		1.47326	1,364.22000	1.36422	1,473.260	5.33	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	554.50000		0.55450	627.65000	0.62765	554.500	5.33	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	1,505.64000		1.50564	1,395.16000	1.39516	1,505.640	5.33	0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	537.90000		0.53790	609.61000	0.60961	537.900	5.33	0.00	0	0.00
R204	On 01/08/2013	Bond Future			6.16076		109.30152	6.19964	109.11728		5.50	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Call	100,418.02000		100.41802	100,233.78000	100.23378	100,418.020	5.80	0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	5.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 07/11/2013	Bond Future			6.21172		110.86116	6.25305	110.67451		5.08	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	4,166.87000		4.16687	4,027.26000	4.02726	4,166.870	5.42	0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	673.95000		0.67395	720.99000	0.72099	673.950	5.42	0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,064.42000		2.06442	1,969.22000	1.96922	2,064.420	5.18	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	1,711.23000		1.71123	1,802.68000	1.80268	1,711.230	5.18	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,089.06000		2.08906	1,993.15000	1.99315	2,089.060	5.19	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	1,690.85000		1.69085	1,781.59000	1.78159	1,690.850	5.19	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,113.86000		2.11386	2,017.24000	2.01724	2,113.860	5.19	0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	1,670.65000		1.67065	1,760.68000	1.76068	1,670.650	5.19	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.14924		103.88428	5.17420	103.86728		0.40	0.00	0	23.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,210.91000		1.21091	1,227.91000	1.22791	1,210.910	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,203.96000		1.20396	1,220.96000	1.22096	1,203.960	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,197.01000		1.19701	1,214.01000	1.21401	1,197.010	0.37	0.00	0	0.00
R206	On 01/08/2013	Bond Future			5.03665		101.48143	5.07508	101.46451		0.30	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,483.32000		30.48332	30,466.40000	30.46640	30,483.320	0.32	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.32	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.54630		102.92948	4.64087	102.91255		0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	21.65000		0.02165	16.70000	0.01670	21.650	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Put	67.57000		0.06757	79.55000	0.07955	67.570	0.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/11/2013	Bond Future	4.30	Call	22.25000		0.02225	17.19000	0.01719	22.250	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	66.37000		0.06637	78.24000	0.07824	66.370	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	22.85000		0.02285	17.68000	0.01768	22.850	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	65.18000		0.06518	76.94000	0.07694	65.180	0.12	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 02/05/2013	Bond Future			6.36742		106.97764	6.40931	106.74604		6.43	0.00	0	7,229.00
R207	On 02/05/2013	Bond Future	6.44	Call	1,315.39000		1.31539	1,198.34000	1.19834	1,315.390	6.50	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	914.50000		0.91450	1,029.05000	1.02905	914.500	6.50	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	1,346.71000		1.34671	1,227.83000	1.22783	1,346.710	6.50	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	890.73000		0.89073	1,003.45000	1.00345	890.730	6.50	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	1,378.44000		1.37844	1,257.73000	1.25773	1,378.440	6.51	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	867.41000		0.86741	978.30000	0.97830	867.410	6.51	0.00	0	0.00
R207	On 01/08/2013	Bond Future			6.42171		104.74065	6.46562	104.50630		6.71	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Call	97,169.46000		97.16946	96,935.11000	96.93511	97,169.460	7.04	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.04	0.00	0	0.00
R207	On 07/11/2013	Bond Future			6.47672		106.23522	6.52295	105.99779		6.47	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	2,853.94000		2.85394	2,721.13000	2.72113	2,853.940	6.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	1,764.06000		1.76406	1,868.68000	1.86868	1,764.060	6.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	2,884.09000		2.88409	2,750.46000	2.75046	2,884.090	6.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	1,743.45000		1.74345	1,847.25000	1.84725	1,743.450	6.54	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	2,914.39000		2.91439	2,779.93000	2.77993	2,914.390	6.55	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	1,723.03000		1.72303	1,826.00000	1.82600	1,723.030	6.55	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.47394		102.36000	6.51048	102.13475		7.77	0.00	0	17,342.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 02/05/2013	Bond Future	6.64	Call	1,841.50000		1.84150	1,712.78000	1.71278	1,841.500	7.83	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	822.77000		0.82277	919.30000	0.91930	822.770	7.83	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	1,880.12000		1.88012	1,749.70000	1.74970	1,880.120	7.83	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	800.44000		0.80044	895.27000	0.89527	800.440	7.83	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	1,919.13000		1.91913	1,787.04000	1.78704	1,919.130	7.83	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	778.56000		0.77856	871.72000	0.87172	778.560	7.83	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.52308		103.69908	6.56112	103.47118		8.16	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Call	94,654.61000		94.65461	94,426.71000	94.42671	94,654.610	8.55	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	8.55	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.57767		101.78266	6.61747	101.55171		8.09	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	6,113.29000		6.11329	5,938.14000	5.93814	6,113.290	8.55	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	923.90000		0.92390	979.70000	0.97970	923.900	8.55	0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	3,387.21000		3.38721	3,259.26000	3.25926	3,387.210	8.23	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.79	Put	2,162.56000		2.16256	2,265.56000	2.26556	2,162.560	8.23	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	3,420.52000		3.42052	3,291.81000	3.29181	3,420.520	8.23	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	2,138.64000		2.13864	2,240.88000	2.24088	2,138.640	8.23	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	3,453.99000		3.45399	3,324.52000	3.32452	3,453.990	8.24	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	2,114.93000		2.11493	2,216.41000	2.21641	2,114.930	8.24	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 02/05/2013	Bond Future			8.26083		80.09353	8.31762	79.60950		16.73	0.00	0	9,196.00
R209	On 02/05/2013	Bond Future	7.99	Call	1,164.95000		1.16495	1,023.54000	1.02354	1,164.950	16.61	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	3,537.53000		3.53753	3,880.15000	3.88015	3,537.530	16.61	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Call	1,194.25000		1.19425	1,050.08000	1.05008	1,194.250	16.61	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
R209	On 02/05/2013	Bond Future	8.00	Put	3,477.30000	3.47730	3,817.16000	3.81716	3,477.300	16.61	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	1,224.03000	1.22403	1,077.08000	1.07708	1,224.030	16.62	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	3,417.70000	3.41770	3,754.78000	3.75478	3,417.700	16.62	0.00	0	0.00
R209	On 01/08/2013	Bond Future			8.32917	81.14135	8.38747	80.65127		17.58	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Call	71,192.24000	71.19224	70,702.16000	70.70216	71,192.240	18.27	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000	0.00000	0.00000	0.00000	0.000	18.27	0.00	0	0.00
R209	On 07/11/2013	Bond Future			8.40423	79.15452	8.46424	78.65764		20.16	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	10,377.99000	10.37799	10,007.91000	10.00791	10,377.990	21.02	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	2,023.62000	2.02362	2,150.42000	2.15042	2,023.620	21.02	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	6,947.08000	6.94708	6,649.90000	6.64990	6,947.080	20.63	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	3,836.11000	3.83611	4,035.81000	4.03581	3,836.110	20.63	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	6,993.13000	6.99313	6,694.80000	6.69480	6,993.130	20.63	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	3,804.08000	3.80408	4,002.63000	4.00263	3,804.080	20.63	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	7,039.29000	7.03929	6,739.82000	6.73982	7,039.290	20.64	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	3,772.28000	3.77228	3,969.69000	3.96969	3,772.280	20.64	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 02/05/2013	Bond Future			163.93091	163.93091	163.92968	163.92968			0.00	0	1,244.00
R210	On 02/05/2013	Bond Future	161.14	Call	2,790.91000	2.79091	2,789.68000	2.78968	2,790.910		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	2,780.91000	2.78091	2,779.68000	2.77968	2,780.910		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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On 02/05/2013	Bond Future	161.16	Call	2,770.91000	2.77091	2,769.68000	2.76968	2,770.910		0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 02/05/2013	Bond Future			128.62757	128.62757	128.58487	128.58487			0.00	0	529.00
R211	On 02/05/2013	Bond Future	125.69	Call	2,937.57000	2.93757	2,894.87000	2.89487	2,937.570		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Call	2,927.57000	2.92757	2,884.87000	2.88487	2,927.570		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	2,917.57000	2.91757	2,874.87000	2.87487	2,917.570		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 02/05/2013	Bond Future			135.42252	135.42252	135.42443	135.42443			0.00	0	20,170.00
R212	On 02/05/2013	Bond Future	131.09	Call	4,332.52000	4.33252	4,334.43000	4.33443	4,332.520		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	4,322.52000	4.32252	4,324.43000	4.32443	4,322.520		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	4,312.52000	4.31252	4,314.43000	4.31443	4,312.520		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213	On 02/05/2013	Bond Future			7.92393	92.53814	7.97049	92.12703		15.02	0.00	0	9,267.00
R213	On 02/05/2013	Bond Future	7.84	Call	1,855.69000	1.85569	1,691.93000	1.69193	1,855.690	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	2,603.58000	2.60358	2,850.93000	2.85093	2,603.580	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	1,895.48000	1.89548	1,729.16000	1.72916	1,895.480	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	2,553.80000	2.55380	2,798.59000	2.79859	2,553.800	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	1,935.79000	1.93579	1,766.89000	1.76689	1,935.790	14.96	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	2,504.66000	2.50466	2,746.87000	2.74687	2,504.660	14.96	0.00	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 01/08/2013	Bond Future			7.99066		93.74866	8.03852	93.33246		15.55	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Call	83,133.64000		83.13364	82,717.44000	82.71744	83,133.640	16.12	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.12	0.00	0	0.00
R213	On 07/11/2013	Bond Future			8.06544		91.54920	8.11478	91.12720		16.57	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	7,446.92000		7.44692	7,179.65000	7.17965	7,446.920	16.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	3,102.38000		3.10238	3,257.11000	3.25711	3,102.380	16.98	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	7,497.62000		7.49762	7,229.34000	7.22934	7,497.620	16.99	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	3,073.22000		3.07322	3,226.94000	3.22694	3,073.220	16.99	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	7,548.44000		7.54844	7,279.14000	7.27914	7,548.440	17.00	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	3,044.30000		3.04430	3,197.00000	3.19700	3,044.300	17.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 02/05/2013	Bond Future			8.30840		81.68135	8.36509	81.17134		17.49	0.00	0	2,034.00
R214	On 02/05/2013	Bond Future	84.31	Call	72,901.73000		72.90173	72,391.72000	72.39172	72,901.730	18.21	0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.21	0.00	0	0.00
R214	On 01/08/2013	Bond Future			8.37440		82.74990	8.43260	82.23347		18.16	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Call	72,302.00000		72.30200	71,785.57000	71.78557	72,302.000	18.84	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	18.84	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future			1.45480		1.45480	1.46150	1.46150		12.89	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Call	1,648.03570		0.16480	1,715.05770	0.17151	1,648.036	18.53	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.29	Put	0.03570		0.00000	0.05770	0.00001	0.036	18.53	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Call	1,548.04440		0.15480	1,615.07990	0.16151	1,548.044	17.68	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.30	Put	0.04440		0.00000	0.07990	0.00001	0.044	17.68	0.00	0	0.00
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Call	1,448.07220		0.14481	1,515.12210	0.15151	1,448.072	17.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R	On 18/03/2013	Foreign Exchange Future	1.31	Put	0.07220		0.00001	0.12210	0.00001	0.072	17.16	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.46450		1.46450	1.47130	1.47130		13.34	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	867.52340		0.08675	927.40510	0.09274	867.523	12.89	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	122.52340		0.01225	114.40510	0.01144	122.523	12.89	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	792.11140		0.07921	850.17070	0.08502	792.111	12.88	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	147.11140		0.01471	137.17070	0.01372	147.111	12.88	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	722.65010		0.07227	778.33920	0.07783	722.650	12.98	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	177.65010		0.01777	165.33920	0.01653	177.650	12.98	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>519,905,743.14</b>	<b>62,063</b>	<b>1 644 992.00</b>	

### i-Bonds

AA02	On 28/03/2016	Spot Bond			99.94188		12.86784	99.94188	12.83599			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			108.85858		25.61069	108.85858	25.54929			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			100.00011		10.39570	100.00011	10.36995			60,000,066,000.00	600,000	300,000.00
AA05	On 22/03/2019	Spot Bond			111.70673		12.92853	111.70673	12.89688			1,787,307,680,000.00	16,000,000	8,000,000.00
AB010	On 21/11/2022	Spot Bond			100.63261		7.27346	100.63261	7.25514			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			100.64155		7.36697	100.64155	7.34840			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond			8.00000		46.70922	8.00000	46.69910			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond			101.73855		11.23934	101.73855	11.21384			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			105.29362		27.49589	105.29362	27.43171			2,611,281,776,000.00	24,800,000	11,610,000.00
AB07	On 07/03/2014	Spot Bond			105.62267		47.69759	105.62267	47.58779			1,668,838,186,000.00	15,800,000	7,900,000.00
AB08	On 03/05/2017	Spot Bond			100.96284		9.93206	100.96284	9.90698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB09	On 03/05/2017	Spot Bond	111.66393	14.78248	111.66393	14.74628			1,116,639,300,000.00	10,000,000	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	100.00003	65.14063	100.00003	64.93273			0.00	0	0.00
ABCP11	On 31/03/2013	Spot Bond	215.58145	93.54262	215.58145	93.05872			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	134.94825	33.08669	134.94825	32.99004			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	269.82094	3.12419	269.82094	3.10957			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	100.53123	26.96838	100.53123	26.90054			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	100.25380	45.02712	100.25380	44.91537			20,050,760,000,000.00	200,000,000	50,000,000.00
ABFN06	On 17/03/2016	Spot Bond	100.10451	14.06267	100.10451	14.02781			1,601,672,160,000.00	16,000,000	8,000,000.00
ABFN07	On 17/03/2018	Spot Bond	100.10764	9.07918	100.10764	9.05668			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	100.11256	8.57142	100.11256	8.55017			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	100.11573	8.64122	100.11573	8.61979			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	113.03853	30.35986	113.03853	30.28480			836,485,122,000.00	7,400,000	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	102.88112	24.40828	102.88112	24.34628			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	106.71879	37.02543	106.71879	36.93806			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	101.43096	31.54703	101.43096	31.46791			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	100.69530	26.68951	100.69530	24.64455			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	101.53927	12.17350	101.53927	12.14294			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL14	On 09/10/2015	Spot Bond	101.47729	17.04728	101.47729	17.00451			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	101.61005	10.26961	101.61005	10.24381			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	108.48706	73.58296	108.48706	73.40700		260,368,944,000.00	2,400,000	1,100,000.00	
ABL8B	On 19/09/2013	Spot Bond	101.57306	66.25629	101.57306	66.04196			0.00	0	0.00
ABLC08	On 19/08/2013	Spot Bond	100.00000	78.76106	100.00000	78.52941			0.00	0	0.00
ABLI01	On 31/03/2013	Spot Bond	215.26681	93.55895	215.26681	93.07559			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	133.33110	45.15348	133.33110	45.02277			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	122.14204	20.96567	122.14204	20.90894			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	113.35700	9.90763	113.35700	9.88233			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	100.00000	5.08687	100.00000	5.07509			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	123.70523	17.93614	123.70523	17.88848			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	102.18114	18.05867	102.18114	18.01308			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	99.83242	11.78561	99.83242	11.75647			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	99.82309	11.84653	99.82309	11.81724			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	99.81405	12.42770	99.81405	12.39698		39,925,620,000.00	400,000	200,000.00	
ABLS11	On 29/06/2019	Spot Bond	106.48741	5.58075	106.48741	5.56725			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	21.74114	100.00000	21.68731			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	165.75435	4.21166	165.75435	4.19739			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN07	On 13/06/2015	Spot Bond	157.68318	14.22474	157.68318	14.17829				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	170.05600	3.41668	170.05600	3.40489				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	172.68858	4.01230	172.68858	3.99828				0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond	215.54135	93.54470	215.54135	93.06087				0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond	215.58717	93.54232	215.58717	93.05842				0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond	100.00000	99.95167	100.00000	99.69473				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	71.58015	7.11336	71.58015	7.10285				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	71.58015	7.11336	71.58015	7.10285				0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	12.97086	84.61000	12.94910				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	92.57000	20.16100	92.57000	20.12484				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	100.05362	11.86884	100.05362	11.83943				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	95.34000	17.99271	95.34000	17.95973				0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	33.74807	100.00000	33.68404				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	94.00000	16.78443	94.00000	16.75398				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	94.99000	15.72916	94.99000	15.70041				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	89.20000	23.85287	89.20000	23.81123				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	90.02000	31.50973	90.02000	31.45327				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN47	On 05/04/2017	Spot Bond	101.37010	9.63791	101.37010	9.61375			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	101.21709	9.48044	101.21709	9.45671			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	89.83000	30.12709	89.83000	30.07320			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	136.93312	22.45875	136.93312	22.39448			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	102.86000	25.52986	102.86000	25.48044			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	96.69000	25.96691	96.69000	25.91789			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	96.61000	24.95359	96.61000	24.90652			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	96.38000	24.54727	96.38000	24.50104			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	99.94804	10.06528	99.94804	10.04036			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	121.81240	18.97407	121.81240	18.92427			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	104.20000	78.71045	104.20000	78.54308			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	101.30453	10.01223	101.30453	9.98714			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	93.54000	22.17940	93.54000	22.13853			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	92.85000	21.04698	92.85000	21.00840			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	103.39542	2.10631	103.39542	2.10146			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	149.61017	2.83083	149.61017	2.82216			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	196.08295	2.47604	196.08295	2.46675			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	95.40000	17.49658	95.40000	17.46423			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN65	On 05/07/2013	Spot Bond	107.27000	74.08891	107.27000	73.92794			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	94.09000	17.35234	94.09000	17.32023			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	100.00000	9.08082	100.00000	9.06664			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	100.00000	3.23552	100.00000	3.22927			0.00	0	0.00
ABN69	On 29/02/2016	Spot Bond	100.00000	12.52423	100.00000	12.50000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	114.69202	14.21287	114.69202	14.17732		1,032,228,180,000.00	9,000,000	4,100,000.00	
ABS5	On 01/05/2015	Spot Bond	105.76936	25.43112	105.76936	25.37154		867,308,752,000.00	8,200,000	3,800,000.00	
ABS6	On 01/06/2020	Spot Bond	102.79126	10.17880	102.79126	10.15563		678,422,316,000.00	6,600,000	3,000,000.00	
ABS7	On 11/09/2026	Spot Bond	101.48825	12.98374	101.48825	12.95433		0.00	0	0.00	
ABS9	On 17/03/2016	Spot Bond	110.44192	19.28607	110.44192	19.23928		0.00	0	0.00	
ABSI1	On 11/06/2014	Spot Bond	125.04605	39.20366	125.04605	39.09621		0.00	0	0.00	
ABSI1	On 11/06/2014	Spot Bond	4.00000	121.86183	4.00000	121.83925		0.00	0	0.00	
ABSI2	On 07/12/2023	Spot Bond	274.59193	3.08546	274.59193	3.07084		0.00	0	0.00	
ABSI3	On 31/01/2017	Spot Bond	123.88924	5.04130	123.88924	5.02751		0.00	0	0.00	
ABSI4	On 31/01/2022	Spot Bond	128.40915	2.66364	128.40915	2.65615		0.00	0	0.00	
ACL001	On 31/07/2013	Spot Bond	99.53952	85.24942	99.53952	84.98487		0.00	0	0.00	
ACL017	On 20/03/2013	Spot Bond	100.06620	103.03529	100.06620	102.76254		0.00	0	0.00	
ACL019	On 20/06/2013	Spot Bond	100.07265	97.03856	100.07265	96.53544		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000	26.68299	100.00000	26.61692				0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	100.53957	78.64404	100.53957	78.42529				0.00	0	0.00
ACL024	On 20/04/2013	Spot Bond	101.66199	92.45724	101.66199	92.22785				0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	100.53957	78.64404	100.53957	78.42529				0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	101.42690	88.52484	101.42690	88.31499				0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	102.82057	93.68459	102.82057	93.46621				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	111.03772	21.44442	111.03772	21.39216				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	100.83941	21.89774	100.83941	21.84250				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	100.86237	22.11488	100.86237	22.05908				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	101.18756	25.19133	101.18756	25.12758				0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	100.06785	65.69123	100.06785	65.48145				0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	100.06721	65.66223	100.06721	65.45256				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	100.81643	21.68053	100.81643	21.62585				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	54.43317	8.67758	54.43317	8.66726				0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	100.61624	56.39105	100.61624	56.24906				0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	99.86961	64.59457	99.86961	64.43481				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	100.00000	20.51951	100.00000	20.48058				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL073	On 20/09/2015	Spot Bond			100.00000	17.23023	100.00000	17.19754				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond			100.00000	17.23023	100.00000	17.19754				0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond			100.07583	66.04881	100.07583	65.83789				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond			100.07969	18.93639	100.07969	18.88946				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond			100.08857	19.85412	100.08857	19.80491				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond			100.07573	18.52724	100.07573	18.48133				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond			100.07841	18.80370	100.07841	18.75709				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond			100.07959	18.92532	100.07959	18.87843				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond			103.08180	10.55436	103.08180	10.53015				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond			103.08180	10.55436	103.08180	10.53015				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond			103.10163	10.60311	103.10163	10.57878				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond			100.07361	18.30607	100.07361	18.26071				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond			103.10163	10.60311	103.10163	10.57878				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond			103.06198	10.50560	103.06198	10.48151				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond			79.64238	29.64166	79.64238	29.59412				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond			100.07204	32.11917	100.07204	32.03959				0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond			100.07100	66.17532	100.07100	66.01134				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond			99.94507	17.95953	99.94507	17.91508				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL093	On 20/12/2013	Spot Bond	100.07100	66.17532	100.07100	66.01134			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	100.07684	9.66430	100.07684	9.64036			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	100.07933	9.47900	100.07933	9.45551			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	100.08039	9.42886	100.08039	9.40549			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	100.07826	9.18651	100.07826	9.16374			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	100.06560	65.88077	100.06560	65.71753			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	100.07361	10.25971	100.07361	10.23429			0.00	0	0.00
ACL102	On 12/07/2013	Spot Bond	101.31884	90.32982	101.31884	90.03119			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	110.28658	11.35444	110.28658	11.32375			0.00	0	930,000.00
ACL114	On 20/03/2014	Spot Bond	100.06728	45.05883	100.06728	44.94719			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	105.71996	51.88799	105.71996	51.76648			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	100.99526	59.33250	100.99526	59.18261			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	101.18059	8.10209	101.18059	8.08182			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	102.01291	8.04900	102.01291	8.02871			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	100.00000	10.25976	100.00000	10.24029			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	101.04786	59.90665	101.04786	59.75692			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	4.48290	100.00000	4.47292			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL125	On 20/09/2017	Spot Bond	100.00000	5.76074	100.00000	5.74786			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	72.59933	14.50761	72.59933	14.48593			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	127.83552	3.53307	127.83552	3.52344			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	127.87043	3.66888	127.87043	3.65888			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	100.07569	8.92766	100.07569	8.90554			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	100.62321	38.65799	100.62321	38.56065			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	100.62321	38.65799	100.62321	38.56065			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	101.04786	59.90665	101.04786	59.75692			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	100.51806	38.01208	100.51806	37.91645			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	100.07299	32.20513	100.07299	32.12532			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	100.07235	32.14783	100.07235	32.06817			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	101.33418	8.67683	101.33418	8.65509			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	100.41093	12.28002	100.41093	12.25017			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	101.33457	8.66480	101.33457	8.64309			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	103.90444	10.28580	103.90444	10.26206			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	103.93140	10.33330	103.93140	10.30944			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	100.22094	32.15448	100.22094	32.07469			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	100.59173	13.14526	100.59173	13.11253			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL144	On 20/12/2016	Spot Bond	99.93469	12.50479	99.93469	12.47385				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	100.07603	8.96400	100.07603	8.94179				0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	100.93686	59.14732	100.93686	59.00283				0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	100.27790	44.82293	100.27790	44.71166				0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	100.06196	44.66103	100.06196	44.55038				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	100.07446	11.25445	100.07446	11.22656				0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	100.76536	57.87427	100.76536	57.72836				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	100.06587	22.98351	100.06587	22.92656				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	100.06402	22.80554	100.06402	22.74904				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	100.06760	23.15100	100.06760	23.09365				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	100.07424	11.23078	100.07424	11.20295				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	100.07047	10.81645	100.07047	10.78965				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	100.06619	23.01491	100.06619	22.95789				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	100.06739	23.13007	100.06739	23.07276				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	102.65284	14.72265	102.65284	14.68899				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	100.06844	17.77526	100.06844	17.73121				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	100.06674	23.06726	100.06674	23.01010				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL164	On 20/06/2014	Spot Bond	100.09530	47.16943	100.09530	47.05252			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	100.18292	23.29535	100.18292	23.23757			0.00	0	0.00
ACL166	On 20/03/2014	Spot Bond	100.06691	44.78982	100.06691	44.67884			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	108.26890	11.29062	108.26890	11.26381			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	100.07386	11.19528	100.07386	11.16753			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	103.66222	4.98626	103.66222	4.97445			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	100.06728	23.11960	100.06728	23.06232			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	100.06735	23.14059	100.06735	23.08325			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	100.07626	11.11194	100.07626	11.08439			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	100.07891	9.30527	100.07891	9.28221			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	100.07361	8.70174	100.07361	8.68018			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	100.07223	65.74354	100.07223	65.53360			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	100.07839	32.39499	100.07839	32.31471			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	100.07574	23.64208	100.07574	23.58350			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	100.08155	11.70380	100.08155	11.67479			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	100.07626	11.11194	100.07626	11.08439			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	100.07944	9.36563	100.07944	9.34242			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	100.07796	10.39062	100.07796	10.36488			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL185	On 20/09/2022	Spot Bond	100.07839	8.84004	100.07839	8.81814			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	100.07515	12.41521	100.07515	12.38444			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	100.07965	9.07762	100.07965	9.05513			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	100.08103	9.23499	100.08103	9.21211			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	100.06425	65.37135	100.06425	65.16262			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	100.06489	65.41008	100.06489	65.20121			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	100.06989	17.58642	100.06989	17.54284			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	100.07148	17.75230	100.07148	17.70832			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	100.08134	9.17927	100.08134	9.15653			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	100.08134	9.17927	100.08134	9.15653			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	100.08737	12.35478	100.08737	12.32416			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	100.07679	10.25930	100.07679	10.23388			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	100.08652	12.26010	100.08652	12.22971			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	100.08684	12.29561	100.08684	12.26513			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	100.08737	12.35478	100.08737	12.32416			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	85.50175	7.15732	85.50175	7.14326			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	100.08315	9.38523	100.08315	9.36198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL202	On 20/12/2022	Spot Bond	100.08315	9.38523	100.08315	9.36198				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	100.00000	0.01821	100.00000	0.01817				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	100.00000	0.01756	100.00000	0.01751				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	100.00000	6.08604	100.00000	6.05349				0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455				0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644				0.00	0	0.00
ADB03S	On 09/04/2013	Spot Bond	103.67806	100.40372	103.67806	100.14297				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	3.68086	100.00000	3.67165				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	100.56844	26.86782	100.56844	26.80021				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	100.63477	27.45932	100.63477	27.39016				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	100.67892	27.85341	100.67892	27.78324				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	101.20949	16.19462	101.20949	16.15408				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	101.34649	16.92843	101.34649	16.88601				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	101.52904	17.90482	101.52904	17.85987				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	108.27946	12.51464	108.27946	12.48476			887,891,572,000.00	8,200,000	3,900,000.00	
AIR02	On 30/04/2023	Spot Bond	124.59492	13.21814	124.59492	13.18302				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	33.23454	100.00000	33.15224				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	115.64616	20.63204	115.64616	20.58008			2,081,630,880,000.00	18,000,000	8,900,000.00	

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	31.77060	100.00000	31.69193				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.58723	100.00000	15.55254				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	154.79211	4.73248	154.79211	4.71723				0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	129.92747	41.43686	129.92747	41.32242				0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	101.15622	92.37091	101.15622	92.13520				0.00	0	0.00
ANG03	On 18/04/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	99.92565	11.73528	99.92565	11.70624				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	112.23984	13.49451	112.23984	13.46153				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	101.18527	21.07203	101.18527	21.01930				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	101.23711	9.71180	101.23711	9.68749				0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	64.04160	100.00000	63.88300				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	100.00000	9.37779	100.00000	9.35431				0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	114.82122	23.76611	114.82122	23.70694				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	99.81750	10.65572	99.81750	10.62937				0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.11329	66.85697	100.11329	66.64340				0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	103.73691	71.57141	103.73691	71.40637				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	99.83571	31.16548	99.83571	31.08843				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW7	On 02/10/2014	Spot Bond	105.24488	36.28538	105.24488	36.20118				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	111.52726	14.65063	111.52726	14.61501				0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.88946	58.86293	100.88946	58.71435				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	104.32215	19.43383	104.32215	19.38386				0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	99.81811	93.06721	99.81811	92.61173				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	102.00706	21.96609	102.00706	21.91072				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	101.95171	21.94943	101.95171	21.89413				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	99.81798	15.44039	99.81798	15.40222				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	101.94160	21.85629	101.94160	21.80124				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	104.59763	14.66594	104.59763	14.62813				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	99.81335	21.12212	99.81335	21.06990				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	99.81335	21.12212	99.81335	21.06990				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	99.81340	17.83306	99.81340	17.78898				0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	101.35805	18.44264	101.35805	18.39642				0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	102.22265	19.40917	102.22265	19.36015				0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	102.00706	21.96609	102.00706	21.91072				0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	102.70168	18.70282	102.70168	18.65539				0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	102.35327	12.84245	102.35327	12.80999				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA17	On 30/09/2016	Spot Bond	99.82359	15.09705	99.82359	15.05973			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	99.81671	15.09843	99.81671	15.06111			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	99.81671	15.09843	99.81671	15.06111			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	99.82722	33.24313	99.82722	33.16094			0.00	0	0.00
BAYA21	On 31/03/2013	Spot Bond	99.86832	100.54748	99.86832	100.28932			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	97.82330	20.37608	97.82330	20.32661			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	103.70924	14.15027	103.70924	14.11408			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	99.79214	15.49660	99.79214	15.45830			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	100.04409	13.35578	100.04409	13.32269			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	99.77076	1.71589	99.77076	1.71165			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	92.33087	12.94888	92.33087	12.91903			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	99.87024	63.56364	99.87024	63.36102			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	99.83486	19.49545	99.83486	19.44725			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	99.06007	10.33986	99.06007	10.31447			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	99.81958	0.70259	99.81958	0.70085			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	100.00000	1.57247	100.00000	1.56876			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	104.16088	22.72443	104.16088	22.66607			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB03	On 31/12/2016	Spot Bond	103.97505	20.70815	103.97505	20.65504			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	106.00425	17.88718	106.00425	17.84052			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	99.75847	15.33142	99.75847	15.29353			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	99.75846	0.28912	99.75846	0.28841			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	100.00000	0.15116	100.00000	0.15042			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	7.09803	100.00000	7.08456			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.06752	100.00000	22.01287			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.08391	100.00000	20.03418			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.39748	100.00000	12.36678			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.42064	100.00000	12.38954			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.98915	100.00000	14.95202			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.98784	100.00000	12.95567			0.00	0	0.00
BCJ01	On 10/03/2013	Spot Bond	100.20198	99.45394	100.20198	99.18315			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	102.32067	33.48265	102.32067	33.39801			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	102.37811	20.74166	102.37811	20.68920			0.00	0	0.00
BCP66U	On 07/03/2013	Spot Bond	100.00000	50.00001	100.00000	50.00000		400,000,000,000.00	4,000,000	2,000,000.00	
BCP67U	On 24/04/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP69U	On 07/06/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	169.54509	2.23961	169.54509	2.23202				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	150.32167	10.67892	150.32167	10.65210				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	150.48996	4.92807	150.48996	4.91569				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	105.72100	10.67046	105.72100	10.64561				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	101.02420	40.66731	101.02420	40.56455				0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	101.68745	93.37009	101.68745	93.05089				0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	100.66680	56.92653	100.66680	56.78313				0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	100.64029	57.93780	100.64029	57.79188				0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	104.00756	93.30220	104.00756	92.97777				0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	100.90417	59.02949	100.90417	58.88048				0.00	0	0.00
BD311D	On 31/03/2013	Spot Bond	101.68177	100.65565	101.68177	100.39281				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	100.33377	7.12475	100.33377	7.10744				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	100.06919	31.86612	100.06919	31.78716				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	35.15106	100.00000	35.06304				0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	76.93401	100.00000	76.77983				0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	101.11913	12.79978	101.11913	12.76778				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A2	On 21/07/2016	Spot Bond	101.12772	12.85058	101.12772	12.81844			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	101.15348	13.00296	101.15348	12.97042			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	101.23934	13.51044	101.23934	13.47662			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	101.32517	14.01731	101.32517	13.98218			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	101.56516	15.43324	101.56516	15.39450			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	6.16172	100.00000	6.14646			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	100.93890	10.29207	100.93890	10.26636			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	100.99127	10.65079	100.99127	10.62417			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	101.01372	10.80443	101.01372	10.77744			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	101.02120	10.85564	101.02120	10.82851			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	101.11093	11.46961	101.11093	11.44093			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	101.23048	12.28692	101.23048	12.25615			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	3.85648	100.00000	3.84693			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	3.85648	100.00000	3.84693			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	100.10441	10.28646	100.10441	10.26097			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	100.11338	10.94507	100.11338	10.91794			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	100.11583	11.12468	100.11583	11.09710			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	107.76177	15.23111	107.76177	15.19488			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG42B	On	15/03/2017		Spot Bond	100.12316		11.66345	100.12316	11.63454				0.00	0	0.00
BG42C	On	15/06/2017		Spot Bond	100.13609		12.62116	100.13609	12.58988				0.00	0	0.00
BG42DU	On	15/03/2017		Spot Bond	100.00000		2.76632	100.00000	2.75947				0.00	0	0.00
BG42YU	On	15/03/2017		Spot Bond	100.00000		2.76632	100.00000	2.75947				0.00	0	0.00
BID01	On	06/08/2014		Spot Bond	110.26280		36.08465	110.26280	35.99722			727,734,480,000.00	6,600,000	2,800,000.00	
BID04	On	23/11/2017		Spot Bond	100.53667		7.91864	100.53667	7.89872				0.00	0	0.00
BIDC26	On	02/08/2013		Spot Bond	96.69296		71.97243	96.69296	71.83546				0.00	0	0.00
BIDC29	On	08/05/2013		Spot Bond	100.00000		85.68075	100.00000	85.48009				0.00	0	0.00
BIDC30	On	20/06/2013		Spot Bond	100.00000		77.82516	100.00000	77.65957				0.00	0	0.00
BLG1A4	On	21/11/2015		Spot Bond	100.49749		14.14991	100.49749	14.11432				0.00	0	0.00
BLG1A5	On	21/11/2032		Spot Bond	100.00000		6.56740	100.00000	6.55096				0.00	0	0.00
BLG1A6	On	21/11/2032		Spot Bond	100.60117		6.89905	100.60117	6.88168				0.00	0	0.00
BLG1B	On	21/11/2015		Spot Bond	100.49926		14.16842	100.49926	14.13278				0.00	0	0.00
BLG1C	On	21/11/2015		Spot Bond	100.52855		14.47360	100.52855	14.43718				0.00	0	0.00
BLG1D	On	21/11/2015		Spot Bond	100.58172		15.02815	100.58172	14.99033				0.00	0	0.00
BLG1E	On	21/11/2015		Spot Bond	100.80214		17.33435	100.80214	17.29064				0.00	0	0.00
BLG1F	On	21/11/2032		Spot Bond	101.17004		13.43259	101.17004	13.39860				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BMWF03	On 15/06/2013	Spot Bond	100.10916	99.41706	100.10916	98.88769			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	100.17136	93.99369	100.17136	93.67456			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	100.07370	66.32259	100.07370	66.15824			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	100.27042	84.62072	100.27042	84.43516			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	9.56532	100.00000	9.54163			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	112.83919	35.91061	112.83919	35.82196		789,874,330,000.00		7,000,000	3,300,000.00
CBL08	On 02/11/2016	Spot Bond	121.22515	18.95151	121.22515	18.90196			0.00	0	100,000.00
CBL09	On 29/01/2017	Spot Bond	101.55684	14.35419	101.55684	14.31815			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	100.95576	40.26978	100.95576	40.16807			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	108.79348	18.74651	108.79348	18.70158		1,827,730,464,000.00		16,800,000	8,300,000.00
CBL12	On 06/09/2018	Spot Bond	109.29382	11.15102	109.29382	11.12463		65,576,292,000.00		600,000	300,000.00
CBL13	On 01/02/2019	Spot Bond	101.38676	10.87606	101.38676	10.84848			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	110.62195	11.86382	110.62195	11.83501			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	100.52977	20.16816	100.52977	20.11743			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	105.82127	14.12721	105.82127	14.09410		592,599,112,000.00		5,600,000	2,300,000.00
CBL17	On 23/08/2019	Spot Bond	100.81182	10.17562	100.81182	10.14995			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	105.70562	11.15805	105.70562	11.13193			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	100.97754	15.95437	100.97754	15.91407			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL20	On 14/12/2019	Spot Bond	100.26196	12.08168	100.26196	12.05169				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	123.26011	12.43375	123.26011	12.40099				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	119.72199	12.11162	119.72199	12.08044				239,443,980,000.00	2,000,000	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	123.54995	14.34431	123.54995	14.30624				6,424,597,400,000.00	52,000,000	26,000,000.00
CGR10	On 08/12/2016	Spot Bond	100.40002	13.49897	100.40002	14.24547				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	107.22537	22.90596	107.22537	22.85169				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	100.86678	28.78401	100.86678	28.71138				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	102.24997	45.64518	102.24997	45.52987				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	102.59156	28.72750	102.59156	28.65471				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	100.41408	20.65179	100.41408	20.60158				0.00	0	0.00
CLN103	On 20/03/2013	Spot Bond	100.11325	107.19673	100.11325	106.91283				0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	100.18762	49.62427	100.18762	49.50118				0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	100.07319	97.03853	100.07319	96.53540				0.00	0	0.00
CLN110	On 31/03/2013	Spot Bond	100.00000	99.95167	100.00000	99.69473				0.00	0	0.00
CLN111	On 31/03/2013	Spot Bond	100.00000	99.95167	100.00000	99.69473				0.00	0	0.00
CLN112	On 31/03/2013	Spot Bond	100.00000	99.95167	100.00000	99.69473				0.00	0	0.00
CLN113	On 31/03/2013	Spot Bond	100.00000	99.95167	100.00000	99.69473				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN114	On 20/06/2013	Spot Bond	100.07319	97.03853	100.07319	96.53540			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	100.07319	97.03853	100.07319	96.53540			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	100.53672	78.63181	100.53672	78.41309			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	100.07373	97.06194	100.07373	96.55867			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	100.06833	96.82790	100.06833	96.32587			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	100.06400	96.64067	100.06400	96.13964			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	100.60353	85.61808	100.60353	85.42341			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	101.15466	24.87994	101.15466	24.81700			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	99.83222	94.02890	99.83222	93.71065			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	101.14186	24.75882	101.14186	24.69618			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	100.06829	65.68625	100.06829	65.47649			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	100.06451	65.51711	100.06451	65.30791			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	101.20948	25.39885	101.20948	25.33456			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	100.61649	79.79253	100.61649	79.55878			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	100.58787	79.71176	100.58787	79.47831			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	100.59448	78.85090	100.59448	78.63148			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	100.07482	97.10874	100.07482	96.60523			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond	100.07103	96.94491	100.07103	96.44227			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN143	On 20/09/2013	Spot Bond	100.07206	65.85538	100.07206	65.64508			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	106.64650	74.77852	106.64650	74.60216			0.00	0	0.00
CLN147	On 19/04/2013	Spot Bond	103.71200	101.52413	103.71200	101.26706			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	104.51633	72.04158	104.51633	71.87445			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	100.85780	80.80846	100.85780	80.56988			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	100.09542	47.12861	100.09542	47.01180			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	100.79729	66.98254	100.79729	66.81548			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	100.79729	66.98254	100.79729	66.81548			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond	101.28023	92.73322	101.28023	92.50333			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	100.83563	28.27918	100.83563	28.20784			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	19.19034	100.00000	19.14282			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	18.97960	100.00000	18.93260			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	44.93231	100.00000	44.81979			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	44.93231	100.00000	44.81979			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	44.93231	100.00000	44.81979			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	44.93231	100.00000	44.81979			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	44.93231	100.00000	44.81979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN169	On 30/04/2014	Spot Bond	100.00000	44.93231	100.00000	44.81979	0.00	0	0.00	0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	100.07575	18.47181	100.07575	18.42604	0.00	0	0.00	0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	44.93231	100.00000	44.81979	0.00	0	0.00	0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond	100.04314	100.09493	100.04314	99.83751	0.00	0	0.00	0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond	100.23356	100.72323	100.23356	100.46373	0.00	0	0.00	0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond	100.08420	100.31826	100.08420	100.06016	0.00	0	0.00	0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond	100.05746	100.31985	100.05746	100.06181	0.00	0	0.00	0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	43.91208	100.00000	43.80333	0.00	0	0.00	0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	100.06980	14.36681	100.06980	14.33122	0.00	0	0.00	0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00	0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00	0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	100.15069	15.07035	100.15069	15.03299	0.00	0	0.00	0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	99.78582	11.85002	99.78582	11.82355	0.00	0	0.00	0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	100.15069	15.07035	100.15069	15.03299	0.00	0	0.00	0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	101.41261	13.48940	101.41261	13.45557	0.00	0	0.00	0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	100.22617	48.19457	100.22617	48.07499	0.00	0	0.00	0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	100.17009	52.80929	100.17009	52.67831	0.00	0	0.00	0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	108.36668	7.48067	108.36668	7.46280	0.00	0	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN192	On 24/08/2016	Spot Bond	99.52839	14.80263	99.52839	14.76572				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	108.34841	2.88744	108.34841	2.88036				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	102.60151	13.34543	102.60151	13.31544				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	100.25498	49.22728	100.25498	49.10510				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	100.15069	15.07035	100.15069	15.03299				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	100.15069	15.07035	100.15069	15.03299				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	107.96614	3.28886	107.96614	3.28079				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	107.75628	7.86063	107.75628	7.84135				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	100.11142	16.67239	100.11142	16.63107				0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond	100.00002	102.79875	100.00002	102.52965				0.00	0	0.00
CLN209	On 20/03/2013	Spot Bond	100.07054	103.37401	100.07054	103.10035				0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	100.08593	97.59086	100.08593	97.08480				0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	100.10498	68.00715	100.10498	67.83858				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	101.25895	29.30535	101.25895	29.23196				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	101.27689	29.38042	101.27689	29.30684				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	105.79026	15.50459	105.79026	15.46846				0.00	0	115,000,000.00
CLN216	On 11/10/2014	Spot Bond	101.32709	28.58021	101.32709	28.49966				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN217	On 11/10/2014	Spot Bond	101.30689	29.49841	101.30689	29.42451			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	101.18509	11.26434	101.18509	11.23616			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	101.19643	11.26243	101.19643	11.23425			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	105.99233	15.51899	105.99233	15.48276			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	105.99233	15.51899	105.99233	15.48276			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	107.65143	46.31362	107.65143	46.19114			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	110.88445	46.32948	110.88445	46.20370			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	104.90153	14.03300	104.90153	14.00053			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	100.07790	13.00558	100.07790	12.97335			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	100.08711	14.01003	100.08711	13.97531			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	100.16277	96.76911	100.16277	96.25082			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	100.16385	96.76908	100.16385	96.25079			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	101.18605	29.03093	101.18605	28.95829			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	101.18605	29.03093	101.18605	28.95829			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	53.21494	100.17539	53.08296			0.00	0	0.00
CLN234	On 19/04/2013	Spot Bond	101.40617	93.03461	101.40617	92.80372			0.00	0	0.00
CLN235	On 19/04/2013	Spot Bond	101.40617	93.03461	101.40617	92.80372			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	100.16285	15.75304	100.16285	15.71397			0.00	0	5,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN237	On 14/02/2017	Spot Bond	100.71861	10.30921	100.71861	100.71861	10.28323			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	100.07925	11.72193	100.07925	100.07925	11.69288			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	100.51081	26.82388	100.51081	100.51081	26.75640			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	100.54638	10.56903	100.54638	100.54638	10.54243			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	103.07581	9.96186	103.07581	103.07581	9.93900			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	103.07581	9.96186	103.07581	103.07581	9.93900			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	100.51075	26.75642	100.51075	100.51075	26.68912			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	100.51227	26.77213	100.51227	100.51227	26.70478			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	99.62826	14.96275	99.62826	99.62826	14.92540			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	100.86363	14.66158	100.86363	100.86363	14.62459			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	100.17567	21.67072	100.17567	100.17567	21.61698			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	100.84631	14.38868	100.84631	100.84631	14.35238			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	99.94994	22.73050	99.94994	99.94994	22.67424			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	99.94994	22.73050	99.94994	99.94994	22.67424			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	99.94994	22.73050	99.94994	99.94994	22.67424			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	99.94994	22.73050	99.94994	99.94994	22.67424			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	99.94994	22.73050	99.94994	99.94994	22.67424			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN255	On 26/03/2015	Spot Bond	99.94850	22.91729	99.94850	22.86057			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	99.94597	10.79196	99.94597	10.76524			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	99.94597	10.79196	99.94597	10.76524			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	99.94597	10.79196	99.94597	10.76524			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	99.94597	10.79196	99.94597	10.76524			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	99.94597	10.79196	99.94597	10.76524			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	99.94556	10.85047	99.94556	10.82361			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	110.57517	13.41606	110.57517	13.38348			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	100.09271	46.93385	100.09271	46.81752			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	100.59304	38.52821	100.59304	38.43122			0.00	0	0.00
CLN265	On 02/04/2013	Spot Bond	99.85267	96.53243	99.85267	96.28588			0.00	0	0.00
CLN266	On 16/03/2014	Spot Bond	100.09928	43.66653	100.09928	43.55830			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	100.09928	43.66653	100.09928	43.55830			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	101.01926	9.78752	101.01926	9.76278			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	100.09028	12.94693	100.09028	12.91485			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	100.79299	13.93512	100.79299	13.89997			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	100.10632	14.72194	100.10632	14.68545			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	100.07520	10.93429	100.07520	10.90719			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN273	On 20/06/2017	Spot Bond	100.07467	10.87510	100.07467	10.84815			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	100.07203	10.93476	100.07203	10.90767			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	100.58176	8.96767	100.58176	8.94509			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	100.62464	10.39132	100.62464	10.36515			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	100.62450	10.36517	100.62450	10.33906			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	100.07182	10.91109	100.07182	10.88405			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	100.10367	26.36332	100.10367	26.29798			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	100.32695	9.04634	100.32695	9.02436			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	100.05044	23.01502	100.05044	22.95800			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	99.94992	22.65359	99.94992	22.59752			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	100.07255	17.80747	100.07255	17.76334			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	100.08473	11.99962	100.08473	11.96988			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	100.08473	11.99962	100.08473	11.96988			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	100.08473	11.99962	100.08473	11.96988			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	100.08473	11.99962	100.08473	11.96988			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	100.79550	9.52244	100.79550	9.49843			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	100.46527	9.18444	100.46527	9.16186			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN290	On 26/06/2017	Spot Bond	99.93367	12.13827	99.93367	12.10822			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	99.93367	12.13827	99.93367	12.10822			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	99.93449	12.02123	99.93449	11.99147		1,998,689,800,000.00	20,000,000	2,000,000.00	
CLN293	On 30/06/2017	Spot Bond	99.84728	11.88698	99.84728	11.85759			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	99.93449	12.02123	99.93449	11.99147			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	99.84633	11.97453	99.84633	11.94491			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	100.08705	1.74312	100.08705	1.73880			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	99.84728	11.88698	99.84728	11.85759			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	99.84728	11.91645	99.84728	11.88698			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	99.84633	11.97453	99.84633	11.94491			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	6.48368	100.00000	6.46763			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	100.00000	6.60327	100.00000	6.58692			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	100.08579	1.74320	100.08579	1.73888			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	100.00000	1.74863	100.00000	1.74430			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	100.00000	1.74863	100.00000	1.74430			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	100.00000	1.74863	100.00000	1.74430			0.00	0	0.00
CLN306	On 18/04/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN308	On 18/04/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059				0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	100.00000	1.00879	100.00000	1.00556				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	100.00000	1.00879	100.00000	1.00556				0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	100.00000	0.99379	100.00000	0.98938				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	100.00000	0.01697	100.00000	0.01692				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.54000	101.75686	9.54000	101.71201				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.07000	100.44080	10.07000	100.20422				0.00	0	115,000,000.00
CLN39	On 07/02/2016	Spot Bond	100.00000	20.73746	100.00000	20.69106				0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	20.73746	100.00000	20.69106				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	35.42491	0.72339	35.42491	0.72274				0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond	156.72722	93.67836	156.72722	93.31370				0.00	0	0.00
CLN46	On 07/03/2013	Spot Bond	100.26956	52.79136	100.26956	52.79135				0.00	0	0.00
CLN47	On 07/03/2013	Spot Bond	100.26726	52.76700	100.26726	52.76699				0.00	0	0.00
CLN48	On 07/03/2013	Spot Bond	100.00000	80.22060	100.00000	80.21445				0.00	0	0.00
CLN49	On 31/03/2013	Spot Bond	156.52494	145.96610	156.52494	145.38744				0.00	0	0.00
CLN50	On 07/03/2013	Spot Bond	100.26496	52.74264	100.26496	52.74263				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN51	On 07/03/2013	Spot Bond	154.89181	40.31123	154.89181	40.31122				0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	100.90305	89.83340	100.90305	89.61731				0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	100.90305	89.83340	100.90305	89.61731				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	164.96027	5.28767	164.96027	5.26742				0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	98.96405	94.81497	98.96405	94.59073				0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	98.95402	94.83366	98.95402	94.60939				0.00	0	0.00
CLN58	On 07/03/2013	Spot Bond	100.26726	52.76700	100.26726	52.76699				0.00	0	0.00
CLN59	On 07/03/2013	Spot Bond	100.26726	52.76700	100.26726	52.76699				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	100.00000	13.05376	100.00000	13.02213				0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00053	100.00000	0.00053				0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00053	100.00000	0.00053				0.00	0	0.00
CLN78	On 19/04/2013	Spot Bond	102.57148	97.99402	102.57148	97.74833				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	127.81539	9.31601	127.81539	9.29075				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	150.32167	0.00009	150.32167	0.00009				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	150.48996	0.00011	150.48996	0.00011				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	80.28000	21.36131	80.28000	21.32684				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	80.11138	21.41372	80.11138	21.37923				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	101.51920	12.00220	101.51920	11.97208				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF04	On 10/10/2016	Spot Bond	101.51920	12.00220	101.51920	11.97208			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	100.07895	13.18088	100.07895	13.14822			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	100.07296	12.52676	100.07296	12.49571			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	100.07419	11.23079	100.07419	11.20295			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	101.51807	91.16927	101.51807	90.86533			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	100.07839	11.34868	100.07839	11.32056			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	101.17107	10.03663	101.17107	10.01151			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	100.00000	0.99246	100.00000	0.98795			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	112.14249	20.17416	112.14249	20.12460			0.00	0	0.00
COJ03	On 26/04/2013	Spot Bond	102.77374	96.39971	102.77374	96.16178			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	104.83082	11.74785	104.83082	11.72067			0.00	0	10,000.00
COJ05	On 05/06/2023	Spot Bond	123.34967	12.65255	123.34967	12.61920			0.00	0	341,747,000.00
COJ06	On 09/12/2015	Spot Bond	109.68398	20.30991	109.68398	20.26118			0.00	0	100,000.00
COJ07	On 23/03/2021	Spot Bond	116.79754	14.12851	116.79754	14.09265			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	100.46415	26.62052	100.46415	26.55432			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	100.49279	10.27589	100.49279	10.25005			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	100.39083	26.57460	100.39083	26.50999			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL007	On 01/08/2015	Spot Bond	100.94063	20.50666	100.94063	20.45487				0.00	0	0.00
CPL011	On 08/03/2013	Spot Bond	100.24848	49.93796	100.24848	99.72610				0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037				0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548				0.00	0	0.00
DENG31	On 02/04/2013	Spot Bond	100.00000	98.81674	100.00000	98.56400				0.00	0	0.00
DENG42	On 03/04/2013	Spot Bond	101.22658	98.30552	101.22658	98.05188				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	100.00000	15.38363	100.00000	15.34554				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.86000	100.33972	6.86000	100.30191				0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	100.00000	89.81932	100.00000	89.60445				0.00	0	0.00
DRD03	On 02/07/2014	Spot Bond	102.15380	45.22057	102.15380	45.10644				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	102.26580	25.28572	102.26580	25.22184				0.00	0	0.00
DRD05	On 03/10/2013	Spot Bond	102.03232	64.64121	102.03232	64.47822				0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	105.76710	70.36649	105.76710	70.23015				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	127.91650	18.16476	127.91650	18.11548			3,658,411,900,000.00	28,600,000	14,300,000.00	
DV22	On 07/02/2020	Spot Bond	116.63462	8.88031	116.63462	8.85780			11,290,409,900,237.80	96,801,532	45,751,000.00	
DV23	On 27/02/2023	Spot Bond	119.62218	8.56477	119.62218	8.54261			24,498,810,270,822.60	204,801,570	103,662,000.00	
E170	On 01/08/2020	Spot Bond	146.45461	10.27774	146.45461	10.24658			10,222,531,778,000.00	69,800,000	23,800,000.00	
EDC01	On 04/04/2016	Spot Bond	104.01633	18.03762	104.01633	17.99135			0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFC01	On 31/08/2014	Spot Bond	100.57434	33.22212	100.57434	33.14123			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	100.62205	13.53393	100.62205	13.50097			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	100.65378	5.51149	100.65378	5.49806			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	100.68546	2.24333	100.68546	2.23787			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	128.03785	12.75092	128.03785	12.71630		512,151,400,000.00	4,000,000	20,000,000.00	
EL28	On 02/05/2028	Spot Bond	1.66500	118.15599	1.66500	118.14154			0.00	0	40,500,000.00
EL29	On 19/11/2029	Spot Bond	104.49020	2.38726	104.49020	2.38154			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	117.22671	10.04890	117.22671	10.02333			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	117.96601	14.39093	117.96601	14.35412			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	108.44717	12.47518	108.44717	12.44535			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	100.61804	19.68728	100.61804	19.63771			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	100.74391	57.86996	100.74391	57.72408			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	40.65646	100.00000	40.55579			0.00	0	0.00
EQ186U	On 12/03/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	53.16222	100.00000	53.02910			0.00	0	0.00
EQ188U	On 25/04/2013	Spot Bond	100.00000	90.77762	100.00000	90.55835			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ189U	On 15/05/2013	Spot Bond	100.00000	86.57202	100.00000	86.37254			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	124.62183	30.09999	124.62183	30.01725			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	105.65441	26.56289	105.65441	26.50072			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	106.40064	19.86016	106.40064	19.80818			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	101.27791	10.74778	101.27791	10.72085			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	100.72291	28.03872	100.72291	27.96806			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	100.66122	39.02352	100.66122	38.92522			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	100.64003	7.12380	100.64003	7.10586			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	100.73714	39.55916	100.73714	39.45944			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	100.71039	7.90030	100.71039	7.88040			0.00	0	0.00
ERSA10	On 17/08/2013	Spot Bond	100.58516	80.75003	100.58516	80.51002			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	100.60896	38.65507	100.60896	38.55775			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	100.62801	19.87439	100.62801	19.82433			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	100.58802	80.75746	100.58802	80.51743			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	100.58833	6.55371	100.58833	6.53722			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	100.61654	6.86474	100.61654	6.84745			0.00	0	17,000,000.00
ES15	On 30/08/2015	Spot Bond	107.62781	18.32107	107.62781	18.27802		1,291,533,720,000.00	12,000,000	6,000,000.00	
ES18	On 20/04/2018	Spot Bond	115.04070	12.25458	115.04070	12.22403		69,967,943,327,073.60	608,201,648	163,243,008.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Spot Bond	123.79417	9.04014	123.79417	9.01611				12,478,692,372,895.60	100,801,939	61,569,000.00
ES26	On 02/04/2026	Spot Bond	101.89369	10.99158	101.89369	10.96674				14,958,269,212,537.80	146,802,704	51,230,678.00
ES33	On 15/09/2033	Spot Bond	8.76000	87.95111	8.81500	87.46045				7,377,700,373,640.00	842,203,239	3,497,586,181.00
FIFB01	On 24/08/2015	Spot Bond	100.52379	19.72687	100.52379	19.67724				0.00	0	0.00
FIFC03	On 09/10/2013	Spot Bond	101.23849	62.12098	101.23849	61.96545				0.00	0	0.00
FIFC04	On 14/03/2013	Spot Bond	100.14918	98.38038	100.14918	98.11553				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.14527	100.00000	11.11735				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.84583	100.00000	10.81867				0.00	0	0.00
FR2A3C	On 15/08/2013	Spot Bond	100.72700	81.39671	100.72700	81.15306				0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	100.75346	81.45867	100.75346	81.21478				0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	100.83807	81.65687	100.83807	81.41223				0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	100.88562	81.76834	100.88562	81.52327				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	106.83968	37.65469	106.83968	37.56575				3,141,086,592,000.00	29,400,000	14,200,000.00
FRB05	On 21/12/2018	Spot Bond	102.29365	10.66436	102.29365	10.64018				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	100.22508	13.63793	100.22508	13.60409				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	100.22502	9.85124	100.22502	9.82679				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	101.16350	11.28685	101.16350	11.25861				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB11	On 11/12/2022	Spot Bond	101.09860	0.01896	101.09860	0.01892			60,659,160,000.00	600,000	300,000.00
FRBC21	On 21/12/2018	Spot Bond	109.77327	13.71680	109.77327	13.68386			0.00	0	20,000.00
FRBC22	On 21/12/2018	Spot Bond	98.22086	10.69095	98.22086	10.66490			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	59.60165	100.00000	59.46373			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond	215.70757	93.53608	215.70757	93.05196			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	105.50847	77.02251	105.50847	76.85791			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	127.58470	2.71576	127.58470	2.70816			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	273.62971	3.09317	273.62971	3.07855			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	149.98730	2.82638	149.98730	2.81770			0.00	0	200,000,000.00
FRBI33	On 07/12/2033	Spot Bond	199.45863	2.44449	199.45863	2.43520			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	121.07209	25.75736	121.07209	25.69008			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	31.14866	100.00000	31.07896			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	31.14866	100.00000	31.07896			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	52.69690	3.79066	52.69690	3.78627			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	33.20196	3.55271	33.20196	3.54992			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	31.98407	3.82648	31.98407	3.82357			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	60.23378	100.00000	59.92908			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	100.55103	45.12381	100.55103	45.02294			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC08	On 29/04/2013	Spot Bond	101.09338	90.52743	101.09338	90.30879			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	100.83125	14.24359	100.83125	14.20766			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	100.12935	49.72592	100.12935	49.60264			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	100.07866	45.91122	100.07866	45.79744			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	100.80714	13.93237	100.80714	13.89723			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	100.80714	13.93237	100.80714	13.89723			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	100.52930	9.46093	100.52930	9.43790			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	100.79281	13.74752	100.79281	13.71286			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	100.08975	12.94702	100.08975	12.91494			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond	100.50743	84.81182	100.50743	84.62044			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	100.15766	17.80937	100.15766	17.76520			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	100.07580	11.40834	100.07580	11.38007			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	100.08460	12.37894	100.08460	12.34825			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	100.10209	47.49322	100.10209	47.37550			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	98.00000	10.03503	98.00000	10.00694			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	100.00000	9.73740	100.00000	9.70961			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	100.15523	17.63598	100.15523	17.59224			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC118	On 20/06/2017	Spot Bond	100.08737	12.35478	100.08737	12.32416			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	100.10732	14.60325	100.10732	14.56705			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	100.11620	15.60893	100.11620	15.57025			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	100.08283	11.84583	100.08283	11.81648			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	102.36455	12.87537	102.36455	12.84281			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	100.12857	17.01668	100.12857	16.97450			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	100.08579	12.17725	100.08579	12.14707			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	100.00000	7.48605	100.00000	7.46469			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	100.10168	13.07614	100.10168	13.04374			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	100.12161	15.35513	100.12161	15.31706			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	100.09179	11.95431	100.09179	11.92468			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	100.09811	12.67039	100.09811	12.63899			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	100.11547	14.65121	100.11547	14.61490			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	100.10701	13.68474	100.10701	13.65081			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	100.12057	15.23582	100.12057	15.19805			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	100.12805	16.09475	100.12805	16.05485			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	100.11516	14.61542	100.11516	14.57919			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	100.11151	14.19782	100.11151	14.16263			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC136	On 20/09/2017	Spot Bond	100.09968	12.84941	100.09968	12.81756				0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	100.09779	12.63459	100.09779	12.60328				0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	100.12327	15.54600	100.12327	15.50746				0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	100.12172	15.36705	100.12172	15.32896				0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	100.11745	14.87791	100.11745	14.84102				0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	100.12348	15.56986	100.12348	15.53126				0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	100.10439	13.38641	100.10439	13.35323				0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	12.00205	100.09221	11.97230				0.00	0	122,000,000.00
FRC144	On 20/09/2017	Spot Bond	100.07700	10.28319	100.07700	10.25770				0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	100.12940	16.24982	100.12940	16.20954				0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	100.09221	33.64586	100.09221	33.56248				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	100.10419	21.18001	100.10419	21.12752				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	100.72629	13.05882	100.72629	13.02590				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	100.09926	20.66041	100.09926	20.60920				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	100.08547	11.23816	100.08547	11.21031				0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	98.00000	1.39426	98.00000	1.39035				0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	100.08652	11.35753	100.08652	11.32937				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC153	On 20/12/2017	Spot Bond	100.07817	10.41450	100.07817	10.38870			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	100.08103	10.73681	100.08103	10.71021			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	100.10890	13.89951	100.10890	13.86507			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	100.20368	60.48750	100.20368	60.29412			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	100.21459	40.58616	100.21459	40.48547			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	100.20368	63.18166	100.20368	62.97967			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	100.19795	40.49091	100.19795	40.39047			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	100.07944	1.74360	100.07944	1.73928			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	100.38297	0.71480	100.38297	0.71302			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	100.00000	0.99505	100.00000	0.99074			0.00	0	0.00
FRC164	On 30/09/2013	Spot Bond	100.00000	56.60822	100.00000	56.29330			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	100.00000	56.60822	100.00000	56.29330			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	100.00000	0.90599	100.00000	0.89505			0.00	0	10,000,000.00
FRC17	On 03/06/2014	Spot Bond	100.57737	45.54875	100.57737	45.44690			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	101.33365	41.97862	101.33365	41.87343			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	100.08266	24.63750	100.08266	24.57644			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	100.08218	19.19070	100.08218	19.14314			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	101.28616	60.67642	101.28616	60.52445			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond	98.45245	9.30707	98.45245	9.28434			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	101.29693	90.57352	101.29693	90.27316			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	100.06887	45.18062	100.06887	45.06867			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	101.11641	10.15763	101.11641	10.13223			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	115.36587	5.60392	115.36587	5.58984			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	100.08387	13.71815	100.08387	13.68416			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	100.08483	13.82328	100.08483	13.78902			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	115.54905	4.29285	115.54905	4.28205			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	113.64754	31.13572	113.64754	31.07102			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	115.36587	3.93891	115.36587	3.92901			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	117.71276	5.71064	117.71276	5.69606			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	118.00209	10.22041	118.00209	10.19860			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	101.27177	11.22214	101.27177	11.19402			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	21.22502	100.00000	21.17247			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	100.20020	20.84860	100.20020	20.79687			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	100.17418	18.98828	100.17418	18.94118			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	108.76769	4.73000	108.74540			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC82	On 15/06/2016	Spot Bond	100.17741	19.21941	100.17741	19.17173			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	100.07144	12.36322	100.07144	12.33258			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	100.08326	13.64807	100.08326	13.61426			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	100.11237	35.73774	100.11237	35.64915			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	100.09907	15.37647	100.09907	15.33835			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	100.09502	14.93272	100.09502	14.89571			0.00	0	0.00
FRC90	On 20/03/2013	Spot Bond	100.06298	102.45451	100.06298	102.18331			0.00	0	0.00
FRC91	On 20/03/2013	Spot Bond	100.06521	102.46412	100.06521	102.19288			0.00	0	0.00
FRC92	On 20/03/2013	Spot Bond	100.06023	102.50301	100.06023	102.23168			0.00	0	0.00
FRC93	On 20/03/2013	Spot Bond	100.06131	102.59979	100.06131	102.32820			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	100.08049	11.91731	100.08049	11.88779			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	100.16123	18.06366	100.16123	18.01887			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	100.08038	11.90548	100.08038	11.87598			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	97.80179	26.58231	97.80179	26.51778			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	100.16949	18.65312	100.16949	18.60686			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	100.83728	14.32137	100.83728	14.28524			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	99.94942	84.48295	99.94942	84.22150			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	101.49845	85.48654	101.49845	85.21861			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
FRE2B1	On 02/08/2013	Spot Bond	99.46188	84.58933	99.46188	84.32861				0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	103.49133	85.23574	103.49133	84.96428				0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	97.69123	84.93497	97.69123	84.67706				0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	100.87998	84.50065	100.87998	84.23714				0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	101.02852	84.76896	101.02852	84.50429				0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	101.21079	85.09845	101.21079	84.83235				0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	101.32512	85.30524	101.32512	85.03825				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	144.28965	19.70688	144.28965	19.64633				0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	100.90946	77.90142	100.90946	77.68474				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	103.60434	41.07290	103.60434	40.96793				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	101.69223	21.39002	101.69223	21.33624				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	103.43851	15.79589	103.43851	15.75558			62,063,106,000.00	600,000	300,000.00	
FRJ17	On 04/04/2017	Spot Bond	102.25429	9.74455	102.25429	9.71993				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	101.76484	8.02040	101.76484	8.00001				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	100.00000	14.63362	100.00000	14.60586				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	261.70847	3.19311	261.70847	3.17846				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	273.38978	3.09510	273.38978	3.08048				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS43	On 07/12/2023	Spot Bond	256.75899	3.23717	256.75899	3.22251			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	123.65104	2.46602	123.65104	2.45948			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	101.04016	7.51349	101.04016	7.49472			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	123.78317	2.72880	123.78317	2.72135			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	101.29456	13.54595	101.29456	13.51202			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	101.45459	11.57821	101.45459	11.54917			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	101.10626	84.90781	101.10626	84.64254			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	100.92257	7.38655	100.92257	7.36789			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	100.00005	65.77888	100.00005	65.61599			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	98.38735	2.35965	98.38735	2.35426			0.00	0	0.00
FRS65	On 30/03/2013	Spot Bond	101.21006	99.08074	101.21006	98.82247			0.00	0	0.00
FRS66	On 22/03/2013	Spot Bond	100.00000	102.12295	100.00000	101.85421			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	100.42877	84.35842	100.42877	84.16776			0.00	0	0.00
FRS68	On 09/11/2024	Spot Bond	100.00000	0.80977	100.00000	0.80774			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	11.40649	104.97509	11.37763			0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	100.28475	82.58291	100.28475	82.40059			0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	100.19981	81.88241	100.19981	99.44642			0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	100.80772	7.08709	100.80772	7.06921			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593	15.62756	101.07593	15.58849				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.87880	100.44759	9.85424				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	100.17395	43.77487	100.17395	45.09362				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	17.16825	100.76967	17.12545				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	100.98200	40.72141	100.98200	40.61969				0.00	0	0.00
FRS78	On 08/08/2013	Spot Bond	100.85889	82.75747	100.85889	82.50417				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	102.64440	13.87256	102.64440	13.83740				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	100.85054	59.46858	100.85054	59.32019				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	108.09035	2.88668	108.09035	2.87961				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	101.11747	10.48416	101.11747	10.45765				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	100.16642	63.16827	100.16642	63.01162				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	107.16699	33.89457	107.16699	33.81563			15,432,046,560,000.00	144,000,000	36,000,000.00	
FRX15	On 14/03/2015	Spot Bond	108.33117	28.31610	108.33117	28.24845			238,328,574,000.00	2,200,000	1,900,000.00	
FRX16	On 15/09/2016	Spot Bond	107.16932	15.79122	107.16932	15.75383			4,286,772,800,000.00	40,000,000	20,000,000.00	
FRX17	On 15/09/2017	Spot Bond	109.08100	13.64467	109.08100	13.61190				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	117.62764	13.71633	117.62764	13.68152				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	108.91524	11.11358	108.91524	11.08692			370,311,816,000.00	3,400,000	1,300,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond	118.59653	11.35455	118.59653	11.32554			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	109.40010	9.00347	109.40010	8.98179			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	86.57971	12.30640	86.57971	12.28210			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	100.55204	15.51031	100.55204	15.48861			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	101.32185	16.59867	101.32185	16.55708			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	101.40666	21.86833	101.40666	21.81350			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	107.64302	15.19088	107.64302	15.15499			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	11.00
GPT22	On 30/04/2013	Spot Bond	100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
GPT23	On 28/05/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
GRA301	On 20/03/2013	Spot Bond	98.75737	96.85529	98.75737	96.60213			0.00	0	0.00
GRA302	On 17/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	100.00000	99.99918	100.00000	99.99912			0.00	0	0.00
GRB90	On 26/04/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
GRD183	On 12/04/2013	Spot Bond	100.00000	91.25000	100.00000	91.02244			0.00	0	0.00
GRD184	On 17/04/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDB1	On 10/01/2018	Spot Bond	101.20169	8.15790	101.20169	8.13748			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	101.57032	10.13454	101.57032	10.10910			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	100.58455	8.29210	100.58455	8.27145			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	100.59878	8.45369	100.59878	8.43264			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	100.62628	8.76601	100.62628	8.74418			0.00	0	0.00
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.29796	100.00000	2.29203			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	100.66039	9.15350	100.66039	9.13071			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	100.70773	9.69134	100.70773	9.66718			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	100.25900	26.17010	100.25900	32.64833			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	101.08226	12.03884	101.08226	12.00840			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	101.25499	16.25419	101.25499	16.21349			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	100.11004	10.52759	100.11004	10.50149			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	101.64234	28.37074	101.64234	28.29945			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	100.23736	8.21591	100.23736	8.19552			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	99.99999	12.51667	99.99999	12.48568			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	101.18024	21.08869	101.18024	21.03592			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB02	On 13/09/2017	Spot Bond	100.20054	8.13135	100.20054	8.11118			0.00	0	0.00
HILC03	On 17/04/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/03/2013	Spot Bond	101.50868	52.45790	101.50868	52.45789			0.00	0	0.00
HMS1B3	On 19/03/2013	Spot Bond	101.50868	52.45790	101.50868	52.45789			0.00	0	0.00
HMS1B5	On 19/07/2013	Spot Bond	100.00000	50.00057	100.00000	50.00056			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	80.83504	100.00000	80.67304			0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	101.18125	88.28202	101.18125	87.99710			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	101.21718	21.32534	101.21718	21.27195			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	107.10005	21.58322	107.10005	21.52639			0.00	0	0.00
HMS1C2	On 19/03/2013	Spot Bond	101.59173	52.58511	101.59173	52.58509			0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	101.22625	88.34868	101.22625	88.06344			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	101.28016	21.64575	101.28016	21.59153			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	117.06290	19.39985	117.06290	19.34459			0.00	0	0.00
HMS1D2	On 19/03/2013	Spot Bond	101.69896	52.74952	101.69896	52.74951			0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	101.30724	88.46865	101.30724	88.18282			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	101.36111	22.05735	101.36111	22.00207			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D5	On 19/07/2015	Spot Bond	114.94363	20.30053	114.94363	20.24363				0.00	0	0.00
HMS1E2	On 19/03/2013	Spot Bond	102.07916	53.33071	102.07916	53.33070				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	101.41519	88.62856	101.41519	88.34196				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	101.46001	22.55991	101.46001	22.50331				0.00	0	0.00
HMS1F2	On 19/03/2013	Spot Bond	102.24978	53.68721	102.24978	53.68720				0.00	0	0.00
HMS1G2	On 19/03/2013	Spot Bond	102.77072	54.53563	102.77072	54.53561				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	120.49879	8.97253	120.49879	8.94918			385,596,128,000.00		3,200,000	31,600,000.00
HWAY23	On 07/12/2023	Spot Bond	278.97229	3.05100	278.97229	3.03639				0.00	0	94,000,000.00
HWAY24	On 07/12/2024	Spot Bond	279.46415	3.04719	279.46415	3.03258				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	109.78196	9.19192	109.78196	9.16973			1,119,775,992,000.00		10,200,000	29,100,000.00
HWAY35	On 31/07/2035	Spot Bond	110.08516	9.16838	110.08516	9.14620				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.18000	112.68074	1.18000	112.66846			732,557,384,740.00		620,811,343	777,235,330.00
I2038	On 31/01/2038	Spot Bond	1.86000	111.32962	1.86000	111.31540			261,237,368,280.00		140,450,198	175,059,081.00
I2050	On 31/12/2050	Spot Bond	1.94500	118.75193	1.95000	118.58642			923,467,178,235.00		474,790,323	435,159,042.00
IBC01	On 16/03/2015	Spot Bond	94.50000	26.05123	94.50000	26.00380				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	111.10415	29.68851	111.10415	29.61612				0.00	0	0.00
IBL12	On 12/03/2013	Spot Bond	100.38955	105.46472	100.38955	105.17859				0.00	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	101.98179	23.59385	101.98179	23.53439			0.00	0	21,000,000.00
IBL14	On 28/06/2015	Spot Bond	100.56090	22.87089	100.56090	22.81397			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	99.93156	92.96692	99.93156	92.50467			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	100.23834	67.36864	100.23834	67.20146			0.00	0	0.00
IBL19	On 15/03/2014	Spot Bond	100.38793	45.38682	100.38793	45.27403			0.00	0	0.00
IBL20	On 15/03/2014	Spot Bond	104.99431	51.28222	104.99431	51.16280			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	110.23108	19.60632	110.23108	19.55883			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	114.54738	14.44690	114.54738	14.41081			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	103.99743	47.10881	103.99743	47.00056			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	101.06758	41.01406	101.06758	40.91152			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	100.58995	38.42408	100.58995	38.32736			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	111.22906	31.45977	111.22906	31.38060			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	108.02289	12.68193	108.02289	12.65171			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	100.81617	27.72710	100.81617	27.65716			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	100.86946	10.46422	100.86946	10.43781			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	123.12082	3.70457	123.12082	3.69476			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	127.68743	2.39084	127.68743	2.38433			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	99.85267	22.18953	99.85267	22.13465			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL38	On 02/04/2017	Spot Bond	99.84531	10.21196	99.84531	10.18671				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	108.72274	12.85164	108.72274	12.82103				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	100.33316	21.56142	100.33316	21.50787				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	100.11008	9.07787	100.11008	9.05536				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	100.65809	14.85536	100.65809	14.81794				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	102.66026	10.04730	102.66026	10.02445				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	99.50921	8.54695	99.50921	8.52789				0.00	0	100,000.00
IC02	On 09/05/2013	Spot Bond	100.00000	93.17331	100.00000	92.95561				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00154	100.00000	0.00153				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	100.89947	23.66683	100.89947	23.61378				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	100.89947	23.66683	100.89947	23.61378				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	101.97863	9.14283	101.97863	9.12203				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	100.89947	8.97491	100.89947	8.95479				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	100.90751	16.27733	100.90751	16.23669				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	100.84756	16.03567	100.84756	15.99566				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	99.83295	16.26445	99.83295	16.22422				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	114.58662	21.75958	114.58662	21.70550				0.00	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	99.86601	31.79934	99.86601	31.72069			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	99.86601	31.79934	99.86601	31.72069			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	100.72296	10.02986	100.72296	10.00459			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.98404	100.00000	8.96180			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	101.81841	86.82410	101.81841	86.54597			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	101.39919	83.23519	101.39919	82.97775			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	101.19088	81.49948	101.19088	81.25315			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	103.56174	29.78233	103.56174	29.71375			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	100.41740	78.32106	100.41740	78.09528			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	100.58388	56.80254	100.58388	56.65955			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	101.41671	91.46449	101.41671	91.25174			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	101.24311	17.62191	101.24311	17.57729			0.00	0	0.00
IN189U	On 25/04/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
IND310	On 05/03/2013	Spot Bond	98.88812	50.27956	98.88812	50.27955			0.00	0	0.00
IND311	On 12/03/2013	Spot Bond	98.78695	98.92900	98.78695	98.66482			0.00	0	0.00
IND312	On 19/03/2013	Spot Bond	98.68599	97.11180	98.68599	96.85749			0.00	0	0.00
IND313	On 26/03/2013	Spot Bond	100.00000	95.30026	100.00000	95.05208			0.00	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	93.58974	100.00000	93.35038			0.00	0	0.00
IND315	On 09/04/2013	Spot Bond		100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
IND316	On 16/04/2013	Spot Bond		100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
IND317	On 23/04/2013	Spot Bond		100,000.00000	0.78723	100,000.00000	0.77061			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond		100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond		100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IND320	On 14/05/2013	Spot Bond		100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond		100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond		100.00000	81.83857	100.00000	81.65548			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond		100.00000	80.57395	100.00000	87.32057		51,000,000,000,000.00	510,000,000	410,000,000.00	
IND324	On 30/04/2013	Spot Bond		100.00000	87.32057	100.00000	87.11217			0.00	0	0.00
IND325	On 01/05/2013	Spot Bond		100.00000	87.11217	100.00000	86.90476			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond		100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
IND327	On 03/05/2013	Spot Bond		100.00000	86.69834	100.00000	86.49289			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond		100.00000	86.49289	100.00000	86.28842			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond		100.00000	86.28842	100.00000	86.08491			0.00	0	0.00
IND330	On 06/05/2013	Spot Bond		100.00000	86.08491	100.00000	85.88235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND331	On 07/05/2013	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
IND338	On 17/09/2013	Spot Bond	100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	68.26959	100.00000	68.14007			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	64.00091	100.00000	63.87949			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	63.15576	100.00000	63.03594			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	62.32177	100.00000	62.20354			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	61.49880	100.00000	61.38212			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	60.68669	100.00000	60.57155			0.00	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	59.88531	100.00000	59.77169				0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	59.09451	100.00000	58.98239				0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	58.31415	100.00000	58.20351				0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	100.81810	84.62235	100.81810	84.35777				0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	84.31953	100.00000	84.07080				0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	100.70818	86.52723	100.70818	86.32852				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	101.98370	18.66364	101.98370	18.61660				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	106.31357	18.46457	106.31357	18.41628				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	104.39662	17.74391	104.39662	17.69825				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	99.99991	9.98447	99.99991	9.95975				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	100.36848	33.02097	100.36848	32.93893				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	100.00021	11.63486	100.00021	11.60605				0.00	0	0.00
ING148	On 18/03/2013	Spot Bond	100.00000	102.73047	100.00000	102.45724				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.77932	6.50000	102.76126				0.00	0	0.00
ING154	On 03/04/2013	Spot Bond	101.36114	96.11944	101.36114	95.87114				0.00	0	0.00
ING157	On 12/04/2013	Spot Bond	101.10456	93.69665	101.10456	93.46064				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	100.08473	12.05889	100.08473	12.02900				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING167	On 30/09/2014	Spot Bond	101.44140	30.18077	101.44140	30.10507				0.00	0	0.00
ING168	On 07/03/2013	Spot Bond	100.25042	52.62662	100.25042	52.62661				0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	82.19398	100.25042	82.01377				0.00	0	0.00
ING170	On 18/03/2013	Spot Bond	100.08567	102.46532	100.08567	102.19258				0.00	0	0.00
ING171	On 19/03/2013	Spot Bond	100.07206	102.24152	100.07206	101.97015				0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	100.38408	84.00802	100.38408	83.81949				0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	100.38408	78.09290	100.38408	77.86849				0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	21.39641	100.00000	21.34283				0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	13.69370	100.00000	13.65941				0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	100.27920	98.45731	100.27920	97.95360				0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	100.08647	94.73253	100.08647	94.23614				0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	100.00000	93.42706	100.00000	93.10711				0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	100.00000	91.75499	100.00000	91.37894				0.00	0	0.00
ING190	On 24/04/2013	Spot Bond	100.00000	90.95366	100.00000	90.73344				0.00	0	0.00
ING192	On 18/02/2014	Spot Bond	100.00000	53.45535	100.00000	53.31998				0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	100.00000	53.45535	100.00000	53.31998				0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	100.00000	53.65486	100.00000	53.50726				0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	100.00000	53.89309	100.00000	53.73082				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING196	On 30/06/2027	Spot Bond	100.00000	0.00043	100.00000	0.00043				0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548				0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	100.00000	76.72414	100.00000	76.50430				0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	100.00000	52.23733	100.00000	52.10652				0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	100.90615	89.85049	100.90615	89.63437				0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	100.92542	58.98054	100.92542	58.83162				0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	100.92542	58.98054	100.92542	58.83162				0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	101.29332	61.50751	101.29332	61.35343				0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	58.18635	100.00000	58.04540				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	102.06095	32.47111	102.06095	32.38923				0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	101.68471	24.98689	101.68471	24.92338				0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	100.42003	55.31024	100.42003	55.17575				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	101.24581	21.39450	101.24581	21.34094				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	101.27443	13.18813	101.27443	13.15511				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	101.29354	9.91244	101.29354	9.88761				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	107.00679	14.33287	107.00679	14.29916				0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	105.51634	49.76260	105.51634	49.64625				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL5	On 28/09/2015	Spot Bond	100.55058	17.79573	100.55058	17.75144				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	111.16948	14.66082	111.16948	14.62505			11,116,948,000,000.00	100,000,000	12,500,000.00	
IV012	On 26/11/2014	Spot Bond	100.64446	28.07429	100.64446	28.00359				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	100.00026	24.43656	100.00026	24.37605				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	106.83400	24.48191	106.83400	24.42441				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	100.08056	11.03566	100.08056	11.00831				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	100.38986	7.91925	100.38986	7.90000				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	117.02647	2.60218	117.02647	2.59557				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	129.51692	3.27469	129.51692	3.26547				0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	100.38643	78.07887	100.38643	77.85702				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	99.81973	8.99373	99.81973	8.97149				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	101.53934	8.61921	101.53934	8.59758				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	101.19270	8.52422	101.19270	8.50289			25,298,175,000,000.00	250,000,000	65,000,000.00	
IV025	On 12/09/2019	Spot Bond	100.25130	0.29536	100.25130	0.29463				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	99.94061	9.04065	99.94061	9.01827				0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	100.95973	60.77546	100.95973	60.62367				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	92.45654	2.39664	92.45654	2.39143				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	95.34778	2.32446	95.34778	2.31928				0.00	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	100.52241	56.25271	100.52241	56.11118			0.00	0	0.00
IV04	On 31/03/2013	Spot Bond	103.46133	103.97160	103.46133	103.69565		1,448,458,620,000.00	14,000,000	7,000,000.00	
IV07	On 31/03/2013	Spot Bond	99.88087	100.21745	99.88087	99.96011			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	114.89453	17.30278	114.89453	17.25944			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	101.30356	10.42420	101.30356	10.39780			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	129.51692	3.23993	129.51692	3.23082			0.00	0	0.00
IWA229	On 19/07/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
IWA234	On 23/08/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
IWA310	On 07/03/2013	Spot Bond	98.85919	50.28685	98.85919	50.28684			0.00	0	0.00
IWA311	On 14/03/2013	Spot Bond	98.75808	98.40251	98.75808	98.14121			0.00	0	0.00
IWA312	On 22/03/2013	Spot Bond	100.00000	96.30607	100.00000	96.05263			0.00	0	0.00
IWA313	On 28/03/2013	Spot Bond	100.00000	94.80519	100.00000	94.55959			0.00	0	0.00
IWA314	On 04/04/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
IWA315	On 11/04/2013	Spot Bond	100.00000	91.47870	100.00000	91.25000			0.00	0	0.00
IWA316	On 18/04/2013	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
IWA317	On 25/04/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IWA318	On 02/05/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA319	On 09/05/2013	Spot Bond	100.00000	85.48009	100.00000	85.28037			0.00	0	0.00
IVA320	On 13/05/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
IVA321	On 23/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IVA322	On 30/05/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IVA323	On 06/06/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386		1,000,000,000,000.00	10,000,000	10,000,000.00	
IVA324	On 17/05/2013	Spot Bond	100.00000	83.90805	100.00000	83.71560			0.00	0	0.00
IVA325	On 18/05/2013	Spot Bond	100.00000	83.71560	100.00000	83.52403			0.00	0	0.00
IVA326	On 19/05/2013	Spot Bond	100.00000	83.52403	100.00000	83.33333			0.00	0	0.00
IVA327	On 20/05/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
IVA328	On 21/05/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455			0.00	0	0.00
IVA329	On 22/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
IVA330	On 23/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
IVA331	On 24/05/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	82.39278	100.00000	82.20721			0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163			0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259			0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA337	On 12/09/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321			0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	63.75829	100.00000	63.63733			0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	62.91635	100.00000	62.79698			0.00	0	0.00
IVA346	On 14/11/2013	Spot Bond	100.00000	62.08552	100.00000	61.96773			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	61.26567	100.00000	61.14943			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	60.45664	100.00000	60.34194			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	59.65829	100.00000	59.54510			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	58.87049	100.00000	58.75879			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	58.09309	100.00000	57.98287			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	99.74330	92.73113	99.74330	92.42170			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	100.81205	7.69147	100.81205	7.67207			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC004	On 29/04/2014	Spot Bond	101.01716	40.54934	101.01716	40.44801			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	101.02507	20.90990	101.02507	20.85765			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	100.00000	9.46203	100.00000	9.43860			0.00	0	0.00
IVF002	On 01/08/2013	Spot Bond	100.81807	84.62236	100.81807	84.35777			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	100.65963	87.67459	100.65963	87.46859			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	100.00000	84.90566	100.00000	84.63950			0.00	0	0.00
JDC01U	On 14/05/2013	Spot Bond	100.00000	89.26447	100.00000	89.05832			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	54.10349	100.00000	53.96801			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	56.25842	100.00000	56.11911			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	101.04078	16.08359	101.04078	16.04339			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	8.94153	100.00000	8.91914			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	29.04072	100.00000	28.96881			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	8.91914	100.00000	8.89681			0.00	0	0.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	91.99222	100.00000	91.77268			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	91.69533	100.00000	91.47649			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	102.42188	2.46354	102.42188	2.45801			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	101.21431	10.42792	101.21431	10.40153			0.00	0	0.00
KSP004	On 01/04/2013	Spot Bond	100.00000	100.45476	100.00000	100.19718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KW01	On 31/10/2027	Spot Bond	153.49881	13.15698	153.49881	13.11564			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	101.46222	60.00389	101.46222	59.85337			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	100.47188	22.60518	100.47188	22.54896			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	103.08494	10.15908	103.08494	10.13576		1,010,232,412,000.00	9,800,000	4,200,000.00	
LGL03	On 03/04/2018	Spot Bond	101.72477	1.54411	101.72477	1.54063			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	100.30391	10.54053	100.30391	10.51436			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	100.60223	22.24182	100.60223	22.19208			0.00	0	9,800,000.00
LHL03	On 13/12/2016	Spot Bond	100.33330	4.30337	100.33330	4.29268			0.00	0	0.00
MAQ015	On 23/08/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
MAQ01U	On 24/04/2013	Spot Bond	100.00000	88.59223	100.00000	88.37772			0.00	0	0.00
MAQ020	On 02/08/2013	Spot Bond	100.80210	84.35841	100.80210	84.09551			0.00	0	0.00
MAQ024	On 11/03/2013	Spot Bond	98.89515	99.19372	98.89515	98.92784			0.00	0	0.00
MAQ025	On 11/10/2013	Spot Bond	101.14527	61.65522	101.14527	61.50099			0.00	0	0.00
MAQ027	On 07/03/2013	Spot Bond	98.95948	50.26150	98.95948	50.26149			0.00	0	0.00
MAQ028	On 12/04/2013	Spot Bond	98.43044	91.37549	98.43044	91.15088			0.00	0	0.00
MAQ029	On 23/04/2013	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00	0	0.00
MAQ02U	On 22/04/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ030	On 11/07/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809			0.00	0	0.00
MAQ031	On 13/05/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
MAQ032	On 11/06/2013	Spot Bond	100.00000	79.34783	100.00000	79.17570			0.00	0	0.00
MAQ03U	On 04/04/2013	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00
MBC19	On 08/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009			0.00	0	0.00
MBC20	On 20/06/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957			0.00	0	0.00
MBF018	On 15/04/2013	Spot Bond	101.29323	93.50486	101.29323	93.27071			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	101.31233	42.04502	101.31233	41.93969			0.00	0	0.00
MBF024	On 26/05/2013	Spot Bond	100.54173	84.56109	100.54173	84.37022			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	100.58073	37.60664	100.58073	37.51198			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	101.30733	29.60256	101.30733	29.52840			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	101.17095	20.96319	101.17095	20.91073			0.00	0	133,350,000.00
MBF029	On 01/10/2015	Spot Bond	99.84625	16.86156	99.84625	16.81939		1,198,155,000,000.00	12,000,000	3,000,000.00	
MBF030	On 01/10/2017	Spot Bond	99.84060	9.22000	99.84060	9.19695			0.00	0	0.00
MBF031	On 06/12/2013	Spot Bond	100.25866	51.36979	100.25866	51.24505			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	101.08567	59.72992	101.08567	59.58057			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	60.14744	100.00000	59.99850			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	57.19116	100.00000	57.04796			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP21U	On 11/04/2014	Spot Bond	100.00000	42.80482	100.00000	42.69882	0.00	0	0.00			
MBP22U	On 09/09/2014	Spot Bond	100.00000	26.14949	100.00000	26.08473	0.00	0	0.00			
MBP23U	On 13/02/2015	Spot Bond	100.00000	28.05670	100.00000	27.98645	0.00	0	0.00			
MBP24U	On 22/03/2016	Spot Bond	100.00000	6.63751	100.00000	6.62107	0.00	0	0.00			
MBP25U	On 22/03/2015	Spot Bond	100.00000	16.20485	100.00000	16.16472	0.00	0	0.00			
MBSA01	On 16/04/2019	Spot Bond	109.95029	12.02909	109.95029	12.00018	0.00	0	0.00			
MCB3M	On 13/12/2014	Spot Bond	100.21678	31.00944	100.21678	30.93250	0.00	0	0.00			
MCB4M	On 13/12/2013	Spot Bond	100.18427	63.16364	100.18427	63.00697	0.00	0	0.00			
MCB5M	On 13/12/2014	Spot Bond	100.20050	25.82865	100.20050	25.76457	0.00	0	0.00			
MEFSA1	On 05/10/2014	Spot Bond	101.34831	34.56258	101.34831	34.48481	0.00	0	0.00			
MEFSA2	On 05/10/2014	Spot Bond	101.35889	34.61550	101.35889	34.53761	0.00	0	0.00			
MEFSA3	On 05/10/2016	Spot Bond	101.41174	14.21307	101.41174	14.18107	0.00	0	0.00			
MEFSA4	On 05/01/2019	Spot Bond	103.44664	8.32772	103.44664	8.30855	0.00	0	0.00			
MEFSA6	On 05/07/2026	Spot Bond	103.61067	7.98412	103.61067	7.96573	0.00	0	0.00			
MEFSB3	On 05/10/2016	Spot Bond	101.86568	16.76328	101.86568	16.72541	0.00	0	0.00			
MEFSB4	On 05/01/2019	Spot Bond	104.35890	11.01583	104.35890	10.99030	0.00	0	0.00			
MEFSB5	On 05/01/2022	Spot Bond	104.67108	11.10002	104.67108	11.07423	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MET01	On 15/12/2014	Spot Bond	106.18586	30.75957	106.18586	30.68768		7,624,144,748,000.00	71,800,000	97,200,000.00	
MFS1A1	On 20/12/2015	Spot Bond	100.06286	17.20017	100.06286	17.15755		0.00	0	0.00	
MFS1A2	On 20/12/2018	Spot Bond	100.06556	8.39963	100.06556	8.37881		0.00	0	0.00	
MFS1B	On 20/09/2019	Spot Bond	110.15502	11.64616	110.15502	11.61473		0.00	0	0.00	
MGL01	On 15/09/2015	Spot Bond	107.16233	22.57915	107.16233	22.52570		5,422,413,898,000.00	50,600,000	25,300,000.00	
MIL01	On 31/05/2015	Spot Bond	100.44922	19.49341	100.44922	19.44599		0.00	0	0.00	
MIL02	On 31/05/2017	Spot Bond	104.78971	13.11107	104.78971	13.08075		0.00	0	0.00	
MQB01	On 31/05/2013	Spot Bond	100.42970	83.83586	100.42970	83.64891		0.00	0	0.00	
MQB02	On 31/05/2017	Spot Bond	104.79935	12.75854	104.79935	12.72904		1,362,391,550,000.00	13,000,000	6,200,000.00	
MTN02	On 13/07/2014	Spot Bond	110.61908	38.14092	110.61908	38.04826		243,361,976,000.00	2,200,000	400,000.00	
MTN03	On 13/07/2015	Spot Bond	110.59153	21.20780	110.59153	21.15628		4,290,951,364,000.00	38,800,000	9,700,000.00	
MTN04	On 13/07/2017	Spot Bond	115.34633	11.79500	115.34633	11.76537		669,008,714,000.00	5,800,000	2,700,000.00	
MTN05	On 28/10/2013	Spot Bond	102.81634	64.56410	102.81634	64.41711		0.00	0	0.00	
MTNC12	On 20/03/2013	Spot Bond	98.77372	96.85478	98.77372	96.60159		0.00	0	0.00	
MTNC13	On 09/04/2013	Spot Bond	98.48888	92.05167	98.48888	91.82359		0.00	0	0.00	
MTNC14	On 26/04/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181		0.00	0	0.00	
N4A111	On 14/08/2020	Spot Bond	100.00000	6.17216	100.00000	6.15671		0.00	0	0.00	
N4A202	On 14/08/2020	Spot Bond	100.00000	0.16352	100.00000	0.16311		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A205	On 14/08/2020	Spot Bond	100.00000	6.46231	100.00000	6.44613			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	6.54144	100.00000	6.52505			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.00896	100.89771	5.99380			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.08969	100.61875	6.07436			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	100.62967	6.20017	100.62967	6.18455			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	100.63509	6.25225	100.63509	6.23650			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	100.64159	6.31475	100.64159	6.29884			0.00	0	0.00
N4A402	On 14/08/2020	Spot Bond	100.65787	6.47095	100.65787	6.45464			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	100.66881	6.57505	100.66881	6.55849			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	100.68074	6.68955	100.68074	6.67270			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	100.69157	6.79361	100.69157	6.77649			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	100.69687	6.84565	100.69687	6.82840			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	100.76218	7.46951	100.76218	7.45068			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	100.83813	8.19641	100.83813	8.17573			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.16352	100.00000	0.16311			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.16352	100.00000	0.16311			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	103.67668	10.27329	103.67668	10.24961			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK10B	On 21/04/2014	Spot Bond	101.36748	40.83587	101.36748	40.73351			15,205,122,000,000.00	150,000,000	25,000,000.00	
NBK11B	On 27/10/2014	Spot Bond	100.92433	28.10762	100.92433	28.03744			0.00	0	0.00	
NBK12B	On 20/02/2015	Spot Bond	100.76441	26.57859	100.76441	26.51158			0.00	0	0.00	
NBK13B	On 21/02/2017	Spot Bond	100.97362	9.89089	100.97362	9.86590			0.00	0	0.00	
NBK14B	On 27/08/2015	Spot Bond	100.60434	18.94532	100.60434	18.89762			0.00	0	0.00	
NBK15B	On 27/08/2017	Spot Bond	100.47967	8.63030	100.47967	8.60859			0.00	0	125,000,000.00	
NBK2A	On 15/09/2015	Spot Bond	112.76469	23.90553	112.76469	23.84654			1,939,552,668,000.00	17,200,000	7,900,000.00	
NBK2B	On 15/09/2015	Spot Bond	100.61353	18.61818	100.61353	18.57183			0.00	0	0.00	
NBK3A	On 09/09/2019	Spot Bond	122.79495	15.11053	122.79495	15.07061			1,080,595,560,000.00	8,800,000	4,000,000.00	
NBK4	On 28/10/2024	Spot Bond	32.99078	3.61894	32.99078	3.61612			0.00	0	0.00	
NBK5B	On 19/04/2013	Spot Bond	101.43082	92.48601	101.43082	92.25642			0.00	0	0.00	
NBK6A	On 19/04/2015	Spot Bond	108.29303	27.06508	108.29303	27.00081			2,035,908,964,000.00	18,800,000	9,400,000.00	
NBK6B	On 19/04/2015	Spot Bond	101.23516	21.41691	101.23516	21.36329			0.00	0	0.00	
NBK7B	On 19/04/2020	Spot Bond	101.30698	8.20125	101.30698	8.18071			0.00	0	0.00	
NBK8A	On 24/03/2014	Spot Bond	104.56520	49.98740	104.56520	49.87138			0.00	0	0.00	
NBK8B	On 24/03/2014	Spot Bond	100.00004	44.35455	100.00004	44.24471			0.00	0	20,000,000.00	
NBK9A	On 23/03/2016	Spot Bond	109.74955	19.13055	109.74955	19.08436			1,295,044,690,000.00	11,800,000	5,200,000.00	
NBK9B	On 23/03/2016	Spot Bond	100.00006	13.87679	100.00006	13.84244			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11	On 31/03/2013	Spot Bond	119.17407		114.53982	119.17407	114.18428			0.00	0	0.00
NCLN19	On 07/03/2013	Spot Bond	100.33399		53.47322	100.33399	53.47321			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	100.00000		35.99897	100.00000	35.93067			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	100.00000		45.47043	100.00000	45.38416			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	100.00000		34.32982	100.00000	34.26469			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	100.00000		32.55209	100.00000	32.49033			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	100.55018		27.16461	100.55018	27.09625			0.00	0	0.00
NCLN49	On 12/03/2013	Spot Bond	100.22266		105.52598	100.22266	105.24014			0.00	0	0.00
NCLN50	On 25/03/2013	Spot Bond	99.94761		101.99695	99.94761	101.73077			0.00	0	0.00
NCLN51	On 26/03/2013	Spot Bond	99.94811		101.66403	99.94811	101.39941			0.00	0	0.00
NCLN52	On 26/03/2013	Spot Bond	99.94811		101.66403	99.94811	101.39941			0.00	0	0.00
NCLN53	On 26/03/2013	Spot Bond	99.94811		101.66403	99.94811	101.39941			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	99.86407		23.47891	99.86407	23.42083			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	101.50309		22.30921	101.50309	22.25321			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	101.36582		21.86822	101.36582	21.81341			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	100.40506		19.64114	100.40506	19.59339			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	80.20911		20.01447	80.20911	19.98220			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN62	On 02/12/2015	Spot Bond	100.38119	14.70063	100.38119	14.66490			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	100.00000	14.82984	100.00000	14.80171			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	101.10639	16.08888	101.10639	16.04864			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	101.21257	16.71694	101.21257	16.67510			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	101.03995	15.99448	101.03995	15.95450			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	101.41775	13.96127	101.41775	13.92626			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	76.11506	16.17102	76.11506	16.14596			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	100.41337	78.18848	100.41337	77.96877			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	100.10537	43.72933	100.10537	43.62094			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	100.10374	43.67218	100.10374	43.56394			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	99.82783	22.16238	99.82783	22.10758			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	100.74066	9.44335	100.74066	9.41955			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	100.07228	9.75193	100.07228	9.72776		200,144,560,000.00	2,000,000	1,000,000.00	
NCLN76	On 20/09/2015	Spot Bond	100.06803	17.39288	100.06803	17.34978			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	101.43571	9.34698	101.43571	9.32353			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	110.75661	24.24053	110.75661	24.18158			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	105.36061	71.60146	105.36061	71.43426			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	106.42411	50.63470	106.42411	50.51549		808,823,236,000.00	7,600,000	3,100,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED9	On 06/07/2017	Spot Bond	101.17472	8.81807	101.17472	8.79600				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	119.90407	17.02459	119.90407	16.98047				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	108.97397	9.78753	108.97397	9.76108				0.00	0	0.00
NET45	On 13/03/2013	Spot Bond	98.87170	98.66369	98.87170	98.40070				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	100.47393	20.93112	100.47393	20.88019				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	156.96491	5.79637	156.96491	5.77751				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	115.40836	9.13800	115.40836	9.11502				0.00	0	0.00
NPL01	On 14/03/2013	Spot Bond	98.83767	98.40125	98.83767	98.13974				0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	97.39714	79.43845	97.39714	79.27042				0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	100.19307	63.31842	100.19307	63.16135				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	114.59979	9.53721	114.59979	9.51025				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	100.55569	11.78392	100.55569	11.75426				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	100.53494	37.99522	100.53494	37.89962				0.00	0	0.00
NQ1A14	On 22/05/2013	Spot Bond	100.49411	85.21504	100.49411	85.02102				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	100.52625	19.12711	100.52625	19.07899				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	116.99821	9.51981	116.99821	9.49240				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	100.56446	38.22110	100.56446	38.12490				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B13	On 22/05/2013	Spot Bond	100.52540	85.35968	100.52540	85.16528			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	100.54276	19.29223	100.54276	19.24368			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	114.44931	9.91312	114.44931	9.88513			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	100.59918	38.49439	100.59918	38.39748			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	100.56709	85.55708	100.56709	85.36216			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	100.57314	19.60612	100.57314	19.55677			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	100.57316	85.58520	100.57316	85.39021			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	100.58790	85.74880	100.58790	85.55341			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	100.65124	85.94670	100.65124	85.75077			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	100.70756	86.20774	100.70756	86.01112			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	100.72887	8.72246	100.72887	8.70048			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	100.67612	13.12430	100.67612	13.09123			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	134.34526	70.94210	134.34526	70.73557			0.00	0	30,000,000.00
NRA014	On 30/04/2014	Spot Bond	108.59837	47.23843	108.59837	47.12536		5,256,161,108,000.00	48,400,000	24,200,000.00	
NRA018	On 30/11/2018	Spot Bond	125.30314	13.04561	125.30314	13.01079		626,515,700,000.00	5,000,000	7,500,000.00	
NRA01U	On 31/03/2013	Spot Bond	100.00000	99.95167	100.00000	99.69473			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	134.80590	13.08621	134.80590	13.04901		458,340,060,000.00	3,400,000	4,700,000.00	
NRA023	On 31/05/2023	Spot Bond	171.14853	5.16107	171.14853	5.14317			0.00	0	84,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond	135.14144	11.96933	135.14144	135.14144	11.93543			837,876,928,000.00	6,200,000	6,100,000.00
NTC09	On 18/04/2013	Spot Bond	101.23304	92.67237	101.23304	101.23304	92.44216			6,985,079,760,000.00	69,000,000	23,000,000.00
NTC10	On 18/04/2014	Spot Bond	101.21485	41.59732	101.21485	101.21485	41.49320			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	101.18197	41.47269	101.18197	101.18197	41.36890			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	101.47481	12.12579	101.47481	101.47481	12.09503			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	100.95122	28.20010	100.95122	100.95122	28.12888			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	100.91565	86.11552	100.91565	100.91565	85.84433			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	101.05067	20.78352	101.05067	101.05067	20.73157			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	15.87200	100.00000	100.00000	15.83270			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	15.92362	100.00000	100.00000	15.88419			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	15.95458	100.00000	100.00000	15.91507			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	16.69775	100.00000	100.00000	16.65641			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	17.52350	100.00000	100.00000	17.48010			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	22.68440	100.00000	100.00000	22.62823			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	108.19161	20.65910	108.19161	108.19161	20.61007			2,055,640,590,000.00	19,000,000	88,662,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	6.01685	100.00000	100.00000	6.00179			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	104.37000	16.53595	104.37000	104.37000	16.50360			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03	On 06/04/2015	Spot Bond	100.00000	24.25456	100.00000	24.19450			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	8.71586	100.00000	8.69474			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	100.19068	97.29229	100.19068	96.76824			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	100.00000	54.15132	100.00000	54.04859			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	100.00000	79.00433	100.00000	78.83369			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	72.73192	100.00000	72.59521			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	100.10564	45.46762	100.10564	45.35492			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	100.09773	40.19909	100.09773	40.09603			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	100.09376	98.96043	100.09376	98.43357			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	100.09863	99.10463	100.09863	98.57698			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	100.10500	66.60723	100.10500	66.39447			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	100.10840	45.60703	100.10840	45.49398			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	100.10173	40.19778	100.10173	40.09472			0.00	0	0.00
PR2B4D	On 15/06/2013	Spot Bond	100.10673	99.34496	100.10673	98.81599			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	100.10663	66.65620	100.10663	66.44329			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	100.11457	45.91863	100.11457	45.80480			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	100.10653	40.19621	100.10653	40.09314			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C4D	On 15/06/2013	Spot Bond	100.12130	99.77755	100.12130	99.24621				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	100.12138	46.26302	100.12138	46.14834				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	100.11212	40.19437	100.11212	40.09131				0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	100.13423	100.16208	100.13423	99.62862				0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	100.68448	57.06604	100.68448	56.92226				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	116.98567	33.15603	116.98567	33.07083				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	91.25497	31.91219	91.25497	31.84599				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	40.60007	0.88522	40.60007	0.88432				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	5.30000	118.84565	5.32500	118.76331			128,508,569,390,500.00	246,899,885	7,694,366,215.00	
R158	On 15/09/2015	Spot Bond	124.15418	18.48999	124.15418	18.44017				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	86.87026	16.24291	86.87026	16.21057				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	130.95502	12.69617	130.95502	12.66050				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	82.70497	8.75111	82.70497	8.73439				0.00	0	0.00
R179	On 01/08/2013	Spot Bond	107.05466	73.51815	107.05466	73.36749				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.31000	129.62109	7.36000	129.08718			133,656,496,509,500.00	284,062,450	1,828,210,848.00	
R187P	On 21/12/2026	Spot Bond	38.29047	0.79807	38.29047	0.79730				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P	On 21/12/2027	Spot Bond	36.16829	0.73248	36.16829	0.73181			0.00	0	0.00
R189	On 31/03/2013	Spot Bond	2.30000	224.36802	2.30000	224.33675		616,400,000,000.00	268,000,000	590,905,250.00	
R197	On 07/12/2023	Spot Bond	0.90500	288.39877	0.91000	288.24501		174,511,207,920.00	192,830,064	186,994,100.00	
R201	On 21/12/2014	Spot Bond	5.14000	107.93145	5.16000	107.88120		10,149,056,963,140.00	974,524,701	834,124,668.00	
R202	On 07/12/2033	Spot Bond	1.70000	216.23532	1.73000	215.20138		2,753,415,162,600.00	619,655,978	1,068,838,912.00	
R2023	On 28/02/2023	Spot Bond	6.75500	107.30455	6.79500	106.98570		41,679,865,288,355.00	170,224,321	4,153,405,000.00	
R203	On 15/09/2017	Spot Bond	5.80000	109.46153	5.84000	109.27826		54,853,831,545,400.00	457,557,163	6,298,218,451.00	
R204	On 21/12/2018	Spot Bond	6.08000	110.92967	6.11500	110.73342		57,282,390,530,880.00	421,445,811	5,178,480,812.00	
R2048	On 28/02/2048	Spot Bond	108.88836	8.18906	108.88836	8.16974		250,458,803,499,903.00	300,143,041	2,512,523,041.00	
R205	On 31/03/2014	Spot Bond	100.00000	43.09527	100.00000	42.98855		0.00	0	0.00	
R206	On 15/01/2014	Spot Bond	5.14500	103.01613	5.16500	102.98479		18,707,220,000,000.00	636,000,000	1,821,473,000.00	
R207	On 15/01/2020	Spot Bond	6.33000	106.08364	6.37000	105.83907		94,987,569,676,740.00	005,935,178	7,487,847,126.00	
R208	On 31/03/2021	Spot Bond	6.44000	104.86877	6.47500	104.63067		176,240,749,085,800.00	366,575,945	0,449,513,324.00	
R209	On 31/03/2036	Spot Bond	8.21500	82.53915	8.27000	82.04769		119,616,364,508,965.00	560,726,051	8,301,513,344.00	
R210	On 31/03/2028	Spot Bond	1.49500	164.31174	1.49500	164.29245		128,639,240,925.00	86,046,315	300,251,177.00	
R211	On 31/01/2017	Spot Bond	0.32000	114.51262	-0.31000	114.50386		(247,171,179,200.00)	772,409,935	297,235,502.00	
R212	On 31/01/2022	Spot Bond	0.75000	134.21701	0.75000	134.20398		1,086,741,667,500.00	448,988,890	2,059,140,400.00	
R213	On 28/02/2031	Spot Bond	7.88000	91.76483	7.92500	91.34427		80,402,537,956,680.00	203,367,761	6,210,587,934.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On 28/02/2041	Spot Bond	84.68795	7.79397	84.68795	84.68795	7.77903		937,845,053,033,078.00	074,126,284	5,911,332,168.00	
R223C	On 15/03/2013	Spot Bond	98.99493	98.13684	98.99493	97.87633			1,663,114,824,000.00	16,800,000	0.00	
R224C	On 15/09/2013	Spot Bond	96.64575	66.40038	96.64575	66.25591			0.00	0	0.00	
R225C	On 15/03/2014	Spot Bond	94.28171	45.50368	94.28171	45.40669			0.00	0	0.00	
R226C	On 15/09/2014	Spot Bond	91.87036	31.70818	91.87036	31.64203			0.00	0	0.00	
R227C	On 15/03/2015	Spot Bond	88.83566	22.66437	88.83566	22.61839			0.00	0	0.00	
R228C	On 15/09/2015	Spot Bond	86.87026	16.24291	86.87026	16.21057			0.00	0	0.00	
R229C	On 15/03/2016	Spot Bond	84.86749	11.81359	84.86749	11.79052			0.00	0	0.00	
R230C	On 15/09/2016	Spot Bond	82.70497	8.75111	82.70497	8.73439			0.00	0	0.00	
R323C	On 21/06/2013	Spot Bond	97.62766	78.07336	97.62766	77.91066			0.00	0	0.00	
R324C	On 21/12/2013	Spot Bond	95.17874	54.12690	95.17874	54.01126			0.00	0	0.00	
R325C	On 21/06/2014	Spot Bond	92.80992	37.44342	92.80992	37.36507			0.00	0	0.00	
R326C	On 21/12/2014	Spot Bond	90.60553	26.27597	90.60553	26.22208			0.00	0	0.00	
R327C	On 21/06/2015	Spot Bond	87.76872	18.91402	87.76872	18.87625			0.00	0	0.00	
R328C	On 21/12/2015	Spot Bond	85.82547	13.65153	85.82547	13.62477			0.00	0	0.00	
R329C	On 21/06/2016	Spot Bond	83.71772	10.02886	83.71772	10.00961			0.00	0	0.00	
R330C	On 21/12/2016	Spot Bond	81.42381	7.51811	81.42381	7.50401			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C	On 21/06/2017	Spot Bond	77.48625	6.02925	77.48625	6.01841			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	75.13464	4.71465	75.13464	4.70640			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	72.16183	3.84448	72.16183	3.83797			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	70.13136	3.08099	70.13136	3.07591			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	68.17127	2.49990	68.17127	2.49588			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	66.23386	2.05728	66.23386	2.05405			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	63.06100	1.84060	63.06100	1.83783			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	61.24492	1.55883	61.24492	1.55654			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	59.05342	1.37223	59.05342	1.37028			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	57.39997	1.18562	57.39997	1.18398			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	55.80907	1.03368	55.80907	1.03229			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	54.27807	0.90895	54.27807	0.90775			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	52.85822	0.80223	52.85822	0.80120			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	51.49553	0.71300	51.49553	0.71210			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	44.45722	1.07623	44.45722	1.07504			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	43.11572	1.00248	43.11572	1.00141			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	41.83089	0.93940	41.83089	0.93842			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	40.60007	0.88522	40.60007	0.88432			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R349C	On 21/06/2026	Spot Bond	39.42073	0.83849	39.42073	0.83766				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	38.29047	0.79807	38.29047	0.79730				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	37.20704	0.76299	37.20704	0.76228				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	36.16829	0.73248	36.16829	0.73181				0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	100.16140	48.23423	100.16140	48.11462				0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	101.36584	89.58925	101.36584	89.29587				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	101.68455	15.32312	101.68455	15.28461				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	100.60342	20.58521	100.60342	20.53338				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.50514	100.00000	2.49893				0.00	0	0.00
RCSC08	On 08/03/2013	Spot Bond	100.25681	53.24413	100.25681	99.72608				0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	100.32689	82.80347	100.32689	82.62140				0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	100.32010	82.80458	100.32010	82.62252				0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	100.32441	76.98858	100.32441	76.77830				0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	100.00000	51.20000	100.00000	40.95999				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	101.54349	22.11637	101.54349	22.06084				0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	88.36014	100.00000	88.22143				0.00	0	0.00
RDFC06	On 07/03/2013	Spot Bond	100.26310	49.93432	100.26310	49.93431				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC07	On 06/06/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	101.21857	29.19143	101.21857	29.11836			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	100.60466	19.67919	100.60466	19.62965			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	101.28378	62.80819	101.28378	62.65087			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	100.77784	8.53556	100.77784	8.51404			0.00	0	0.00
RES17	On 09/04/2013	Spot Bond	100.00000	91.93955	100.00000	91.70854			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	100.00000	8.78108	100.00000	8.75909			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	100.00000	84.29561	100.00000	84.10138			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	100.38116	37.49196	100.38116	37.40082			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	102.09902	29.26861	102.09902	29.19395			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	99.79665	14.95825	99.79665	14.92127			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	101.65073	12.55498	101.65073	12.52308			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	101.46985	16.10872	101.46985	16.06785			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	101.46985	16.10872	101.46985	16.06785			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	101.38750	89.35740	101.38750	89.06568			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	100.62446	79.64107	100.62446	79.40843			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	100.24328	65.63083	100.24328	65.42094			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP012	On 10/10/2013	Spot Bond	101.50905	62.66573	101.50905	62.50846			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	99.91990	15.86112	99.91990	15.82188			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	99.90988	13.83148	99.90988	13.79726			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	100.25061	98.37438	100.25061	97.84419			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	100.36848	10.60571	100.36848	10.57936			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	100.00000	57.38544	100.00000	57.24334			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.95000	100.83539	12.95000	100.80044			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	100.51732	55.90764	100.51732	55.77158			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	52.63172	100.00000	52.49993			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	100.62598	27.90856	100.62598	27.83828			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	100.64628	5.25000	100.63188			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	0.94061	100.00000	0.93831			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	4.08278	100.00000	4.07267			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	9.40133	100.00000	9.37779			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	101.48404	19.46472	101.48404	19.42065			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	115.23085	12.27311	115.23085	12.24246		1,175,354,670,000.00	10,200,000	4,900,000.00	
SBC2	On 28/04/2016	Spot Bond	104.86804	10.52098	104.86804	10.50033			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12	On 24/11/2016	Spot Bond	114.56238	15.38855	114.56238	15.35010		6,805,005,372,000.00	59,400,000	29,700,000.00	
SBK13	On 24/11/2016	Spot Bond	100.56539	10.81323	100.56539	10.78602		0.00	0	0.00	
SBK14	On 01/12/2017	Spot Bond	107.95466	12.79252	107.95466	12.76221		9,715,919,400,000.00	90,000,000	15,000,000.00	
SBK15	On 23/01/2022	Spot Bond	101.20234	7.85127	101.20234	7.83162		0.00	0	0.00	
SBK16	On 15/03/2023	Spot Bond	100.11990	7.10406	100.11990	7.08644		0.00	0	0.00	
SBK17	On 31/07/2024	Spot Bond	101.08312	7.89429	101.08312	7.87433		0.00	0	0.00	
SBK18	On 24/10/2020	Spot Bond	101.24095	8.27001	101.24095	8.24930		193,370,214,500.00	1,910,000	431,000.00	
SBK19	On 24/10/2019	Spot Bond	101.21627	8.24616	101.21627	8.22551		0.00	0	0.00	
SBK7	On 24/05/2015	Spot Bond	107.37565	25.07098	107.37565	25.01152		3,156,844,110,000.00	29,400,000	14,500,000.00	
SBK8	On 10/04/2013	Spot Bond	102.36256	99.03465	102.36256	98.78108		552,757,824,000.00	5,400,000	2,700,000.00	
SBK9	On 10/04/2018	Spot Bond	105.03639	12.54977	105.03639	12.52070		1,386,480,348,000.00	13,200,000	6,500,000.00	
SBK111	On 09/04/2014	Spot Bond	132.16219	47.32095	132.16219	47.18562		0.00	0	0.00	
SBN18	On 14/09/2013	Spot Bond	162.56493	54.92101	162.56493	54.74079		0.00	0	0.00	
SBN20	On 31/03/2013	Spot Bond	155.18315	93.83427	155.18315	93.47226		0.00	0	0.00	
SBN27	On 15/09/2015	Spot Bond	120.12124	25.96098	120.12124	25.89360		0.00	0	0.00	
SBN29	On 15/09/2015	Spot Bond	120.50039	25.87940	120.50039	25.81206		0.00	0	0.00	
SBN31	On 15/09/2015	Spot Bond	120.69056	19.21081	120.69056	19.16076		0.00	0	0.00	
SBN32	On 19/03/2013	Spot Bond	143.06048	99.73022	143.06048	99.35689		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33	On 15/09/2017	Spot Bond	106.46393	13.62804	106.46393	13.59594	0.00	0	0.00	0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	120.29708	25.92308	120.29708	25.85572	0.00	0	0.00	0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	120.39190	25.90269	120.39190	25.83534	0.00	0	0.00	0.00	0	0.00
SBN36	On 31/03/2013	Spot Bond	215.59863	93.54173	215.59863	93.05780	0.00	0	0.00	0.00	0	0.00
SBN42	On 31/03/2013	Spot Bond	100.00000	99.95167	100.00000	99.69473	0.00	0	0.00	0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	100.10760	9.59702	100.10760	9.57323	0.00	0	0.00	0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	99.06612	38.43977	99.06612	38.34743	0.00	0	0.00	0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	100.00010	33.18101	100.00010	33.09885	0.00	0	0.00	0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	99.81852	11.97906	99.81852	11.94946	0.00	0	0.00	0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	99.79990	93.54924	99.79990	93.23484	0.00	0	0.00	0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	58.43693	100.00000	58.29061	0.00	0	0.00	0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	109.84578	13.86243	109.84578	13.82894	0.00	0	0.00	0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	100.78863	58.03969	100.78863	57.89333	0.00	0	0.00	0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	100.87410	12.53345	100.87410	12.50217	0.00	0	0.00	0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	99.99987	8.66422	99.99987	8.64277	0.00	0	0.00	0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.36635	100.00000	1.36331	0.00	0	0.00	0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	99.99997	9.31448	99.99997	9.29142	0.00	0	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS19		On 23/06/2021	Spot Bond	113.08735	10.88157	113.08735	10.85481		0.00	0	0.00
SBS20		On 15/05/2026	Spot Bond	109.22356	12.07894	109.22356	12.04990		0.00	0	0.00
SBS21		On 15/05/2026	Spot Bond	100.77436	7.62119	100.77436	7.60198		0.00	0	0.00
SBS22		On 23/05/2015	Spot Bond	100.47821	26.48533	100.47821	26.41873		0.00	0	0.00
SBS23		On 23/05/2017	Spot Bond	100.50480	8.79673	100.50480	8.77460		0.00	0	0.00
SBS24		On 23/05/2019	Spot Bond	100.51996	7.44983	100.51996	7.43108		0.00	0	0.00
SBS25		On 24/05/2019	Spot Bond	106.95022	11.05558	106.95022	11.02945	14,202,989,216,000.00	132,800,000	27,900,000.00	
SBS3		On 25/05/2026	Spot Bond	102.76906	10.10410	102.76906	10.08098		0.00	0	0.00
SBS4		On 16/11/2021	Spot Bond	104.14309	10.76612	104.14309	10.74122		0.00	0	0.00
SBS7		On 26/03/2013	Spot Bond	103.79928	105.59950	103.79928	105.31459		0.00	0	0.00
SBS9		On 07/07/2016	Spot Bond	120.54819	14.97306	120.54819	14.93409	313,425,294,000.00	2,600,000	1,000,000.00	
SBSI10		On 03/07/2013	Spot Bond	120.15971	88.07842	120.15971	87.86286		0.00	0	0.00
SBSI11		On 07/12/2023	Spot Bond	272.67152	3.10090	272.67152	3.08628		0.00	0	0.00
SBSI12		On 31/01/2017	Spot Bond	123.12082	4.55573	123.12082	4.54367	2,585,537,220,000.00	21,000,000	7,000,000.00	
SCM107		On 15/09/2017	Spot Bond	114.44000	11.16980	114.44000	11.13862		0.00	0	0.00
SF1AU		On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00
SF1BU		On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00
SF1CU		On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	4.32237	100.00000	100.00000	4.31167			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	82.63494	0.23812	82.63494	82.63494	0.23760			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	120.42805	4.85648	120.42805	120.42805	4.84347			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.77932	6.50000	6.50000	102.76126			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	100.12305	11.27613	100.12305	100.12305	11.24818		9,211,320,600,000.00	92,000,000	92,000,000.00	
SHS02	On 29/06/2013	Spot Bond	99.88484	92.39544	99.88484	99.88484	91.93852			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	99.87542	22.97517	99.87542	99.87542	22.91834			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	100.24421	11.24670	100.24421	100.24421	11.21879			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	103.11523	12.47401	103.11523	103.11523	12.44555			0.00	0	100,000.00
SHS06	On 12/12/2017	Spot Bond	100.24161	1.76818	100.24161	100.24161	1.76379		200,483,220,000.00	2,000,000	21,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI1	On 15/08/2013	Spot Bond	105.71322	71.59353	105.71322	71.45212			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	112.32955	13.28760	112.32955	13.25492		1,887,136,440,000.00	16,800,000	8,400,000.00	
SMF1	On 27/06/2013	Spot Bond	101.56711	83.53737	101.56711	83.36014			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	105.65786	13.73304	105.65786	13.70089		3,930,472,392,000.00	37,200,000	18,600,000.00	
SPDA1	On 21/08/2014	Spot Bond	100.80059	38.13116	100.80059	38.03498			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	100.58343	11.95474	100.58343	11.92465			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	100.81342	19.39899	100.81342	19.35006		189,448,578,864.00	1,879,200	104,400.00	
SPDA4	On 21/08/2017	Spot Bond	100.58796	8.88848	100.58796	8.86611			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	107.52630	15.85394	107.52630	15.81651			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	101.25454	21.05842	101.25454	21.00568			0.00	0	0.00
SSA03	On 22/04/2013	Spot Bond	100.00000	89.02439	100.00000	88.80779			0.00	0	0.00
SSN001	On 01/03/2017	Spot Bond	100.41357	10.46052	100.41357	10.43509			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	99.94314	11.20154	99.94314	11.17381			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	101.14726	9.90743	101.14726	9.88265			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	94.17275	10.22517	94.17275	10.20352			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	93.82087	10.25583	93.82087	10.23418			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	104.67610	30.32138	104.67610	30.25133			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	101.56575	8.36489	101.56575	8.34593			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN008	On 18/06/2017	Spot Bond	100.11486	9.38864	100.11486	11.07432			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	107.35953	9.45674	107.35953	9.43431			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	121.64737	19.00862	121.64737	18.95878			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	105.50721	2.12260	105.50721	2.11748			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	100.00000	10.81988	100.00000	10.80007			0.00	0	0.00
SYN911	On 19/07/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	68.73823	100.00000	68.60902			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	73.29317	100.00000	73.14629			0.00	0	0.00
SYN967	On 18/03/2013	Spot Bond	98.78368	97.36491	98.78368	97.10902			0.00	0	0.00
SYN969	On 16/04/2013	Spot Bond	100.00000	90.34653	100.00000	90.12346			0.00	0	0.00
SYN970	On 19/04/2013	Spot Bond	100.00000	89.68059	100.00000	89.46078			0.00	0	0.00
SYN972	On 26/04/2013	Spot Bond	100.00000	88.16425	100.00000	87.95181			0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	100.00000	86.69834	100.00000	86.49289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN974	On 13/05/2013	Spot Bond	100.00000	84.68677	100.00000	84.49074			0.00	0	0.00
SYN975	On 14/05/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	100.00000	83.33333	100.00000	83.14351			0.00	0	0.00
SYN979	On 20/03/2013	Spot Bond	100.00000	96.81698	100.00000	96.56085			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	100.00000	82.76644	100.00000	82.57919			0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	100.00000	82.95455	100.00000	82.76644			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	100.00000	82.02247	100.00000	81.83857			0.00	0	0.00
SYN984	On 29/05/2013	Spot Bond	100.00000	81.65548	100.00000	81.47321			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	100.00000	80.04386	100.00000	79.86871			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	119.55998	23.84861	119.55998	23.78728			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	111.67266	11.87585	111.67266	11.84693			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	41.78957	100.00000	41.69605			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	28.33789	100.00000	28.26772			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	86.08491	100.00000	85.88235			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TF108U	On 22/02/2016	Spot Bond	100.00000	14.51392	100.00000	14.47757				0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	104.23307	50.21072	104.23307	50.09449				0.00	0	0.00
TFS103	On 14/03/2013	Spot Bond	98.86706	98.40078	98.86706	98.13920				0.00	0	0.00
TFS106	On 29/04/2013	Spot Bond	100.00000	87.52998	100.00000	87.32057				0.00	0	0.00
TFS77	On 12/04/2013	Spot Bond	101.16928	93.81441	101.16928	93.57797				0.00	0	0.00
TFS78	On 18/04/2013	Spot Bond	101.07247	92.42246	101.07247	92.19320				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	100.91059	20.17954	100.91059	20.12916				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	110.02135	13.39742	110.02135	13.36501				0.00	0	0.00
TFS90	On 05/03/2013	Spot Bond	100.30600	52.81822	100.30600	52.82670				0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	100.55190	56.48769	100.55190	56.34555				0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	100.62855	56.87637	100.62855	56.73314				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	101.17076	7.18685	101.17076	7.16887				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	101.20716	7.40799	101.20716	7.38944			2,024,143,200,000.00	20,000,000	5,000,000.00	
TH10A3	On 18/10/2038	Spot Bond	103.42947	8.47471	103.42947	8.45522				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	100.80622	9.40755	100.80622	9.38408				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	100.83814	9.67723	100.83814	9.65309				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	100.90574	2.82762	100.90574	2.82125				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A7	On 18/10/2038	Spot Bond	100.17362	7.12650	100.17362	7.10883			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	100.18041	7.40791	100.18041	7.38954			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	100.00000	2.90302	100.00000	2.89652			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	101.28535	7.88295	101.28535	7.86320			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	100.89554	10.16235	100.89554	10.13697			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	101.45249	8.89698	101.45249	8.87467			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	101.00134	11.05593	101.00134	11.02831			0.00	0	23,000,000.00
TH10D1	On 18/10/2038	Spot Bond	102.14068	13.05436	102.14068	13.02142			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	101.44362	14.78646	101.44362	14.74936			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	101.20953	12.98398	101.20953	12.95148			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.52260	101.06155	6.50630			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	101.14347	7.02090	101.14347	7.00334			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	105.45079	7.08872	105.45079	7.07032			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	101.30716	8.01538	101.30716	7.99530			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	101.37985	8.45646	101.37985	8.43526			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	102.14790	13.09786	102.14790	13.06480			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	101.15653	12.68779	101.15653	12.65604			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	101.18212	16.04768	101.18212	16.00752			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A3	On 18/07/2016	Spot Bond	101.20040	12.93292	101.20040	12.90055			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	101.18212	7.18613	101.18212	7.16815			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	101.20040	7.29670	101.20040	7.27844			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	101.20953	7.35198	101.20953	7.33357			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	101.17116	12.76951	101.17116	12.73756			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	101.20040	12.93292	101.20040	12.90055			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	101.30089	13.49412	101.30089	13.46031			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	101.30089	7.90420	101.30089	7.88440			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	101.30089	13.49412	101.30089	13.46031			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	101.44699	14.30898	101.44699	14.27309			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	101.48350	9.00601	101.48350	8.98341			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	101.43786	14.25809	101.43786	14.22233			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	102.16719	18.30774	102.16719	18.26153			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	102.21271	13.37840	102.21271	13.34461			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	102.19450	18.45879	102.19450	18.41218			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	99.87885	64.13089	99.87885	63.97226			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	111.48563	28.02487	111.48563	27.95673		490,536,772,000.00	4,400,000	1,900,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20	On 22/02/2020	Spot Bond	102.36770	6.71772	102.36770	6.70476			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	111.51511	12.40775	111.51511	12.37742		231,371,550,228,000.00	074,800,000	994,400,000.00	
TN20	On 17/09/2020	Spot Bond	120.69176	13.70104	120.69176	13.66535		56,411,464,522,921.80	467,401,126	283,700,000.00	
TN23	On 06/11/2023	Spot Bond	122.92168	12.13832	122.92168	12.10623		29,796,358,189,913.80	242,401,163	111,473,915.00	
TN25	On 19/08/2025	Spot Bond	112.54971	8.80353	112.54971	8.78184		55,419,477,204,000.00	492,400,000	161,700,000.00	
TN27	On 14/11/2027	Spot Bond	105.64973	11.00392	105.64973	10.97816		2,155,254,492,000.00	20,400,000	8,200,000.00	
TORQ1	On 15/04/2022	Spot Bond	100.66243	6.67178	100.66243	6.65498		0.00	0	0.00	
TORQ2	On 15/04/2022	Spot Bond	100.67816	6.82779	100.67816	6.81059		0.00	0	0.00	
TORQ3	On 15/04/2022	Spot Bond	100.69808	7.02534	100.69808	7.00763		0.00	0	0.00	
TORQ4	On 15/04/2022	Spot Bond	100.70018	7.04613	100.70018	7.02837		0.00	0	0.00	
TORQ5	On 15/04/2022	Spot Bond	100.79857	8.02231	100.79857	8.00208		0.00	0	0.00	
TORQ6	On 15/04/2022	Spot Bond	101.00182	13.60806	101.00182	13.57368		0.00	0	0.00	
TPDA01	On 05/04/2015	Spot Bond	101.21676	21.42337	101.21676	21.36974		0.00	0	0.00	
TPDA02	On 05/04/2017	Spot Bond	101.26720	9.65201	101.26720	9.62784		0.00	0	0.00	
TPDA03	On 05/04/2018	Spot Bond	101.29746	8.41588	101.29746	8.39480		0.00	0	0.00	
TR30	On 31/12/2099	Spot Bond	10.00000	100.21439	10.00000	100.18757		0.00	0	0.00	
TR31	On 31/12/2099	Spot Bond	9.75000	100.20905	9.75000	100.18290		0.00	0	0.00	
TR32	On 31/12/2099	Spot Bond	100.00000	10.20871	100.00000	10.18238		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP125	On 23/08/2013	Spot Bond	100.00000	68.48030	100.00000	68.35206				0.00	0	0.00
TSP129	On 07/03/2013	Spot Bond	98.80121	50.30152	98.80121	50.30150				0.00	0	0.00
TSP131	On 03/05/2013	Spot Bond	97.87620	86.94395	97.87620	86.74172				0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	99.82860	76.71133	99.82860	76.55072				0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	97.76060	81.81265	97.76060	81.63377				0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755				0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	100.00000	52.93126	100.00000	52.83083				0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	100.00000	85.68075	100.00000	85.48009				0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561				0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	100.00000	84.10138	100.00000	83.90805				0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	100.00000	83.14351	100.00000	82.95455				0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561				0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	100.00000	84.49074	100.00000	84.29561				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	120.75743	9.04659	120.75743	9.02340				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	101.23503	41.65200	101.23503	41.54772				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	101.32511	13.71890	101.32511	13.68452				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	101.70719	23.27267	101.70719	23.21416				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR40	On 10/09/2017	Spot Bond	110.55481	15.92286	110.55481	15.88419			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	58.74816	100.00000	58.60105			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	58.98432	100.00000	58.83662			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	59.06305	100.00000	58.91515			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	100.80302	20.09376	100.80302	20.04308			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	100.83292	12.44254	100.83292	12.41115			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	100.83423	9.25290	100.83423	9.22955			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	100.00000	81.83857	100.00000	81.65548			0.00	0	31,000,000.00
VOYT01	On 09/09/2015	Spot Bond	128.75000	12.56423	128.75000	12.53578			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	121.77342	17.43972	121.77342	17.39397		23,039,531,064,000.00	189,200,000	94,400,000.00	
WS05	On 01/08/2018	Spot Bond	243.55465	4.60680	243.55465	4.58623		14,613,279,000,000.00	60,000,000	37,000,000.00	
WSP1	On 28/05/2015	Spot Bond	107.94222	24.02771	107.94222	23.97050			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	110.97172	12.55769	110.97172	12.52711		19,471,097,991,200.00	175,460,000	87,730,000.00	
WSP3	On 28/05/2019	Spot Bond	113.15781	10.53611	113.15781	10.51005			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	112.59168	10.37545	112.59168	10.34989			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	113.82178	10.19749	113.82178	10.17215			0.00	0	0.00
Z006	On 31/08/2013	Spot Bond	96.69614	68.20069	96.69614	68.07769			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	95.45272	56.53672	95.45272	56.41564			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z014	On 30/06/2015	Spot Bond	87.68655	18.57794	87.68655	18.54066			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	93.89641	44.11094	93.89641	44.01774			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	92.71091	36.72840	92.71091	36.65119			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	86.49267	15.26030	86.49267	15.23020			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	90.84932	27.38457	90.84932	27.32797			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	87.67412	18.54437	87.67412	18.50717			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	67.16812	2.23823	67.16812	2.23465			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	8.93164	100.00000	8.91469			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.03597	100.00000	0.03590			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	8.93164	100.00000	8.91469			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	23.93156	100.00000	23.88616			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	24.48318	100.00000	24.43673			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	22.95233	100.00000	22.90878			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	22.95233	100.00000	22.90878			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	21.76376	100.00000	21.72247			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	21.76376	100.00000	21.72247			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	20.59760	100.00000	20.55852			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA014	On 18/06/2015	Spot Bond	100.00000	20.59760	100.00000	20.55852			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	19.38317	100.00000	19.34640			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	19.38317	100.00000	19.34640			0.00	0	0.00
ZA017	On 20/08/2015	Spot Bond	100.00000	18.27502	100.00000	18.24035			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	18.27502	100.00000	18.24035			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	17.19754	100.00000	17.16491			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	17.19754	100.00000	17.16491			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	16.27604	100.00000	16.24516			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	15.40392	100.00000	15.37470			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	11.51983	100.00000	11.49798			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	10.88188	100.00000	10.86124			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	10.24029	100.00000	10.22086			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	10.24029	100.00000	10.22086			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	9.69159	100.00000	9.67320			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	9.15488	100.00000	9.13751			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	8.61511	100.00000	8.59877			0.00	0	0.00
<b>Total for j-Bonds :</b>									<b>1,983,249,806,908,550.00</b>	<b>,865,435,758</b>	<b>103 373 734 918.00</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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**Grand Total:** **3,250,326,814,290.00 165,497,821 03 375 379 910.00**